

# Robeco Capital Growth Funds

2024

Unaudited Semi-Annual Report  
1 January to 30 June 2024

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

# Contents

|   |            |
|---|------------|
| <b>General Information</b>  | <b>4</b>   |
| <b>Report of the Board of Directors</b>                           | <b>6</b>   |
| General   | 6          |
| Report of the investment manager                                  | 12         |
| Global Equity sub-funds   | 13         |
| Regional & Country Equity sub-funds                               | 26         |
| Theme Equity sub-funds  | 37         |
| Global Bond sub-funds   | 49         |
| Regional Bond sub-funds   | 63         |
| Asset Allocation sub-funds  | 70         |
| Sustainable investing   | 73         |
| <b>Financial statements</b>                                       | <b>76</b>  |
| Combined Statement of net assets                                  | 76         |
| Combined Statement of operations and changes in net assets        | 101        |
| Statistical Information   | 136        |
| <b>Notes to the financial statements as at 30 June 2024</b>       | <b>169</b> |
| <b>Schedule of Investments</b>                                    | <b>252</b> |
| Robeco BP Global Premium Equities                                 | 252        |
| Robeco QI Global Conservative Equities                            | 258        |
| Robeco Sustainable Global Stars Equities                          | 266        |
| Robeco Emerging Stars Equities                                    | 269        |
| Robeco Emerging Markets Equities                                  | 273        |
| Robeco QI Emerging Markets Active Equities                        | 278        |
| Robeco QI Global Momentum Equities                                | 291        |
| Robeco QI Global Developed Sustainable Enhanced Index Equities    | 297        |
| Robeco QI Emerging Markets Enhanced Index Equities                | 309        |
| Robeco QI Emerging Conservative Equities                          | 328        |
| Robeco QI Global Value Equities                                   | 337        |
| Robeco QI Global Developed Multi-Factor Equities                  | 344        |
| Robeco QI Emerging Markets Sustainable Active Equities            | 355        |
| Robeco QI Global Developed Conservative Equities                  | 363        |
| Robeco QI Global Developed Active Equities                        | 370        |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I   | 379        |
| Robeco QI Global Quality Equities                                 | 409        |
| Robeco QI Global SDG & Climate Conservative Equities              | 417        |
| Robeco QI Global Developed Enhanced Index Equities                | 423        |
| Robeco Sustainable Emerging Stars Equities                        | 441        |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities    | 446        |
| Robeco Global SDG Equities  | 460        |
| Robeco Global SDG Engagement Equities                             | 463        |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities II | 468        |
| Robeco QI Global SDG & Climate Beta Equities                      | 480        |
| Robeco Quantum Equities   | 504        |
| Robeco Emerging Markets Ex China Equities                         | 513        |
| Robeco Emerging Markets Asia Select Equities                      | 517        |
| Robeco Quantum Market Neutral Equities                            | 519        |
| Robeco Emerging Markets Climate Transition Equities               | 544        |
| Robeco Asia-Pacific Equities                                      | 547        |
| Robeco Sustainable European Stars Equities                        | 552        |
| Robeco QI European Conservative Equities                          | 555        |
| Robeco QI US Conservative Equities                                | 562        |
| Robeco BP US Premium Equities                                     | 566        |
| Robeco Chinese Equities   | 572        |
| Robeco Indian Equities  | 574        |
| Robeco Asian Stars Equities                                       | 577        |
| Robeco Sustainable Asian Stars Equities                           | 580        |
| Robeco BP US Large Cap Equities                                   | 582        |
| Robeco BP US Select Opportunities Equities                        | 586        |
| Robeco Chinese A-share Equities                                   | 592        |

## Contents (continued)

### Schedule of Investments (continued)

|   |      |
|---|------|
| Robeco QI Chinese A-share Active Equities           | 594  |
| Robeco QI Chinese A-share Conservative Equities     | 601  |
| Robeco QI European Value Equities                   | 604  |
| Robeco QI US Climate Beta Equities                  | 610  |
| Robeco QI European Active Equities                  | 618  |
| Robeco Transition Asian Equities                    | 625  |
| Robeco New World Financials                         | 628  |
| Robeco Sustainable Property Equities                | 634  |
| Robeco Global Consumer Trends                       | 639  |
| Robeco Global Multi-Thematic                        | 642  |
| Robeco Digital Innovations                          | 645  |
| Robeco FinTech                                      | 648  |
| Robeco Circular Economy                             | 652  |
| Robeco Smart Energy                                 | 656  |
| Robeco Smart Materials                              | 660  |
| Robeco Smart Mobility                               | 664  |
| Robeco Sustainable Healthy Living                   | 668  |
| Robeco Sustainable Water                            | 671  |
| Robeco Global Gender Equality                       | 675  |
| Robeco Next Digital Billion                         | 678  |
| Robeco Biodiversity Equities                        | 681  |
| Robeco Net Zero 2050 Climate Equities               | 684  |
| Robeco Fashion Engagement                           | 687  |
| Robeco Gravis Digital Infrastructure Income         | 690  |
| Robeco High Yield Bonds                             | 693  |
| Robeco Global Credits                               | 713  |
| Robeco QI Dynamic High Yield                        | 733  |
| Robeco QI Global Multi-Factor Credits               | 738  |
| Robeco QI Global Multi-Factor Bonds                 | 754  |
| Robeco Global Credits - Short Maturity              | 768  |
| Robeco Corporate Hybrid bonds                       | 782  |
| Robeco QI Global Multi-Factor High Yield            | 788  |
| Robeco SDG Credit Income                            | 796  |
| Robeco Global SDG Credits                           | 811  |
| Robeco SDG High Yield Bonds                         | 830  |
| Robeco Global Green Bonds                           | 848  |
| Robeco Climate Global Credits                       | 861  |
| Robeco Climate Global Bonds                         | 873  |
| Robeco QI Global SDG & Climate Multi-Factor Credits | 890  |
| Robeco Transition Emerging Credits                  | 900  |
| Robeco Climate Global High Yield Bonds              | 913  |
| Robeco High Income Green Bonds                      | 926  |
| Robeco Euro Government Bonds                        | 932  |
| Robeco Euro Credit Bonds                            | 941  |
| Robeco All Strategy Euro Bonds                      | 953  |
| Robeco European High Yield Bonds                    | 968  |
| Robeco Transition Asian Bonds                       | 979  |
| Robeco Euro SDG Credits                             | 985  |
| Robeco Financial Institutions Bonds                 | 996  |
| Robeco Investment Grade Corporate Bonds             | 1006 |
| Robeco US Green Bonds                               | 1012 |
| Robeco Euro SDG Short Duration Bonds                | 1021 |
| Robeco Sustainable Income Allocation                | 1025 |
| Robeco Sustainable Dynamic Allocation               | 1047 |
| Robeco Sustainable Diversified Allocation           | 1079 |

**Other data** **1122**

Note: In this report the abbreviated names of the sub-funds will be used, i.e. without the prefix 'Robeco Capital Growth Funds'.

# General Information

## Robeco Capital Growth Funds

(hereafter the “Company” or the “Fund”)

Undertaking for collective investment in transferable securities incorporated as a ‘Société d’Investissement à Capital Variable’ (“SICAV”) under Luxembourg law. The sub-funds of the Fund are hereafter referred to as the “Sub-funds” and each of them are referred to as the “Sub-fund”.

### Register of the 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. I.R.M. Frielink (Director)  
Mr. C.M.A. Hertz (Director)  
Mr. P.F. van der Worp (Director)  
Mrs. J.F. Wilkinson (Director)

Mr. J.H. van den Akker, Mr. I.R.M. Frielink and Mr. P.F. van der Worp are employees of Robeco Nederland B.V. (Affiliated Entity)  
Mr. C.M.A. Hertz and Mrs. J.F. Wilkinson are independent directors

### Management Company

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

### Cabinet de révision agréé (independent auditor)

KPMG Audit S.à r.l.  
39, Avenue John F. Kennedy  
L-1855 Luxembourg  
Grand Duchy of Luxembourg

### Depositary, Domiciliary and Paying Agent

J.P. Morgan SE, Luxembourg Branch  
6, route de Trèves  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### Administration Agent and Registrar

J.P. Morgan SE, Luxembourg Branch  
6, route de Trèves  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### Portfolio Manager

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

## General Information (continued)

### **Delegated Portfolio Managers**

Boston Partners Global Investors Inc.  
One Grand Central Place, 60 East 42nd Street,  
Suite 1550  
USA – New York, NY 10165  
United States of America

Robeco Hong Kong Ltd  
27/F, Man Yee Building,  
68 Des Voeux Road Central,  
Central, Hong Kong

Robeco Schweiz AG  
Josefstrasse 218  
CH-8005 Zurich  
Switzerland

Robeco Singapore Private Ltd  
12 Marina View, #21-02,  
Asia Square Tower 2 B40:C41  
018961 Singapore  
Singapore

Gravis Capital Management Limited  
24 Savile Row,  
London, W1S 2ES  
United Kingdom

### **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 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 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 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, Zweigniederlassung der Robeco Institutional Asset Management B.V., 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 Taiwan**

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

### **Robeco**

Where reference is made to 'Robeco', it refers to 'Robeco Institutional Asset Management B.V.', which includes 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 Fund's investment policies, returns and investment portfolio can be found on [www.robeco.com/en/riam](http://www.robeco.com/en/riam).

### Code of conduct

The Board of Directors adheres to the 11 principles of the Association of the Luxembourg Fund Industry ("ALFI") Code of Conduct for Luxembourg investment funds and considers the Fund to be in compliance with the principles in all material respects.

### Merger of several sub-funds into sub-fund Robeco Capital Growth Funds

In accordance with the decisions made by the Board of Directors of Robeco All Strategies Funds and the Board of Directors of Robeco Capital Growth Funds ("RCGF") on 12 January 2024, Robeco Multi Asset Sustainable, Robeco Multi Asset Growth and Robeco Multi Asset Income have been merged into the corresponding sub-funds of RCGF. The decision to merge these sub-funds into the receiving sub-funds has been taken for the following reasons: (1) the mergers will lead to greater client centricity, as the mergers will result in efficiency benefits for existing and prospective shareholders; and (2) both the merging sub-funds and the receiving sub-funds are managed by Robeco Institutional Asset Management B.V. ("RIAM"), therefore it has been considered appropriate to transfer the merging Sub-funds to the receiving sub-funds.

Following the mergers, the merging sub-funds ceased to exist.

Below table states the merging and receiving share-classes including the conversion rates.

| <i>Merging ISIN</i> | <i>Merging share class name</i>       | <i>Receiving ISIN</i> | <i>Receiving share class name</i>                | <i>Exchange Ratio</i> | <i>Effective date</i> |
|---------------------|---------------------------------------|-----------------------|--|-----------------------|-----------------------|
| LU1821198576        | Robeco Multi Asset Sustainable D EUR  | LU2730330177          | Robeco Sustainable Diversified Allocation D EUR  | 1                     | 8 March 2024          |
| LU1821198659        | Robeco Multi Asset Sustainable F EUR  | LU2730330250          | Robeco Sustainable Diversified Allocation F EUR  | 1                     | 8 March 2024          |
| LU1821198816        | Robeco Multi Asset Sustainable F2 EUR | LU2730330334          | Robeco Sustainable Diversified Allocation F2 EUR | 1                     | 8 March 2024          |
| LU1821198733        | Robeco Multi Asset Sustainable I EUR  | LU2730330417          | Robeco Sustainable Diversified Allocation I EUR  | 1                     | 8 March 2024          |
| LU2539469382        | Robeco Multi Asset Sustainable D USD  | LU2730330508          | Robeco Sustainable Diversified Allocation D USD  | 1                     | 8 March 2024          |
| LU2539469200        | Robeco Multi Asset Sustainable I USD  | LU2730330680          | Robeco Sustainable Diversified Allocation I USD  | 1                     | 8 March 2024          |
| LU1387748723        | Robeco Multi Asset Growth E EUR       | LU2730330763          | Robeco Sustainable Dynamic Allocation E EUR      | 1                     | 13 March 2024         |
| LU1931540345        | Robeco Multi Asset Growth F EUR       | LU2730330847          | Robeco Sustainable Dynamic Allocation F EUR      | 1                     | 13 March 2024         |
| LU1387748996        | Robeco Multi Asset Growth G EUR       | LU2730330920          | Robeco Sustainable Dynamic Allocation G EUR      | 1                     | 13 March 2024         |
| LU2539469036        | Robeco Multi Asset Growth D USD       | LU2730331068          | Robeco Sustainable Dynamic Allocation D USD      | 1                     | 13 March 2024         |
| LU1629880938        | Robeco Multi Asset Growth I USD       | LU2730331142          | Robeco Sustainable Dynamic Allocation I USD      | 1                     | 13 March 2024         |
| LU1387747915        | Robeco Multi Asset Income E EUR       | LU2730331225          | Robeco Sustainable Income Allocation E EUR       | 1                     | 15 March 2024         |
| LU1387748301        | Robeco Multi Asset Income G EUR       | LU2730331498          | Robeco Sustainable Income Allocation G EUR       | 1                     | 15 March 2024         |
| LU2539469119        | Robeco Multi Asset Income D USD       | LU2730331571          | Robeco Sustainable Income Allocation D USD       | 1                     | 15 March 2024         |
| LU1629880854        | Robeco Multi Asset Income I USD       | LU2730331654          | Robeco Sustainable Income Allocation I USD       | 1                     | 15 March 2024         |

# Report of the Board of Directors (continued)

## General (continued)

### Merger of several sub-funds into sub-fund Robeco Capital Growth Funds (continued)

On 17 April 2024, the Board of Directors of Robeco QI Global Dynamic Duration and the Board of Directors of the Company have resolved to propose to investors to merge Robeco QI Global Dynamic Duration ("RQIGDD") into the corresponding sub-fund of the Company. The decision to merge RQIGDD into the receiving sub-fund has been taken for the following reasons: (1) the merger will lead to greater client centricity, as the merger will result in efficiency benefits for existing and prospective shareholders; and (2) both the merging fund and the receiving sub-fund are managed by RIAM, therefore it is considered appropriate to transfer the merging fund to the receiving sub-fund.

During the Extraordinary General Meeting as held on 19 June 2024, the shareholders in Robeco QI Global Dynamic Duration have resolved on the merger.

The effective date of the merger will be 20 September 2024. Following the merger, the merging fund shall cease to exist.

| Merging fund                      | Receiving sub-fund  | Contemplated effective date of the merger |
|-----------------------------------|---|---|
| Robeco QI Global Dynamic Duration | Robeco Capital Growth Funds – Robeco QI Global Dynamic Duration | 20 September 2024                         |

### New sub-funds during the period

| Sub-fund  | Effective date |
|---|----------------|
| Robeco Emerging Markets Asia Select Equities        | 23/04/2024     |
| Robeco Emerging Markets Climate Transition Equities | 24/06/2024     |
| Robeco Transition Asian Equities                    | 24/06/2024     |
| Robeco Gravis Digital Infrastructure Income         | 29/02/2024     |
| Robeco High Income Green Bonds                      | 25/06/2024     |
| Robeco Euro SDG Short Duration Bonds                | 21/05/2024     |
| Robeco Sustainable Income Allocation                | 15/03/2024     |
| Robeco Sustainable Dynamic Allocation               | 13/03/2024     |
| Robeco Sustainable Diversified Allocation           | 08/03/2024     |

### New share classes during the period

| Sub-fund  | Share class | Effective date |
|---|-------------|----------------|
| Robeco Emerging Stars Equities                      | K EUR       | 23/01/2024     |
| Robeco Emerging Stars Equities                      | KE EUR      | 23/01/2024     |
| Robeco Emerging Stars Equities                      | IEL GBP     | 23/01/2024     |
| Robeco Emerging Stars Equities                      | K USD       | 23/01/2024     |
| Robeco QI Emerging Markets Active Equities          | F2 EUR      | 04/06/2024     |
| Robeco QI Emerging Markets Enhanced Index Equities  | I GBP       | 25/06/2024     |
| Robeco Sustainable Emerging Stars Equities          | IEL GBP     | 23/01/2024     |
| Robeco Sustainable Emerging Stars Equities          | SE GBP      | 04/06/2024     |
| Robeco Global SDG Engagement Equities               | YH AUD      | 23/04/2024     |
| Robeco Emerging Markets Asia Select Equities        | I USD       | 23/04/2024     |
| Robeco Emerging Markets Asia Select Equities        | Z USD       | 23/04/2024     |
| Robeco Emerging Markets Asia Select Equities        | IL USD      | 04/06/2024     |
| Robeco Emerging Markets Climate Transition Equities | D EUR       | 24/06/2024     |
| Robeco Emerging Markets Climate Transition Equities | F EUR       | 24/06/2024     |
| Robeco Emerging Markets Climate Transition Equities | I EUR       | 24/06/2024     |
| Robeco Emerging Markets Climate Transition Equities | Z GBP       | 24/06/2024     |
| Robeco Emerging Markets Climate Transition Equities | D USD       | 24/06/2024     |

# Report of the Board of Directors (continued)

## General (continued)

### New share classes during the period (continued)

| <b>Sub-fund</b>                                     | <b>Share class</b> | <b>Effective date</b> |
|---|--------------------|-----------------------|
| Robeco Emerging Markets Climate Transition Equities | F USD              | 24/06/2024            |
| Robeco Emerging Markets Climate Transition Equities | I USD              | 24/06/2024            |
| Robeco Transition Asian Equities                    | I USD              | 24/06/2024            |
| Robeco Transition Asian Equities                    | D EUR              | 24/06/2024            |
| Robeco Transition Asian Equities                    | F EUR              | 24/06/2024            |
| Robeco Transition Asian Equities                    | I EUR              | 24/06/2024            |
| Robeco Transition Asian Equities                    | D USD              | 24/06/2024            |
| Robeco Transition Asian Equities                    | F USD              | 24/06/2024            |
| Robeco Global Multi-Thematic                        | I EUR              | 19/03/2024            |
| Robeco Global Multi-Thematic                        | S EUR              | 25/06/2024            |
| Robeco Smart Materials Equities                     | IE GBP             | 23/04/2024            |
| Robeco Smart Mobility Equities                      | IH GBP             | 23/01/2024            |
| Robeco Fashion Engagement Equities                  | S EUR              | 23/01/2024            |
| Robeco Gravis Digital Infrastructure Income         | B EUR              | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | C EUR              | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | D EUR              | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | F EUR              | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | IB EUR             | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | C GBP              | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | IB GBP             | 29/02/2024            |
| Robeco Gravis Digital Infrastructure Income         | B USD              | 29/02/2024            |
| Robeco Global Credits - Short Maturity              | Z EUR              | 04/06/2024            |
| Robeco Transition Emerging Credits                  | Bx USD             | 20/02/2024            |
| Robeco High Income Green Bonds                      | C EUR              | 25/06/2024            |
| Robeco High Income Green Bonds                      | D EUR              | 25/06/2024            |
| Robeco High Income Green Bonds                      | E EUR              | 25/06/2024            |
| Robeco High Income Green Bonds                      | F EUR              | 25/06/2024            |
| Robeco High Income Green Bonds                      | I EUR              | 25/06/2024            |
| Robeco High Income Green Bonds                      | IB EUR             | 25/06/2024            |
| Robeco High Income Green Bonds                      | IE EUR             | 25/06/2024            |
| Robeco High Income Green Bonds                      | CH GBP             | 25/06/2024            |
| Robeco High Income Green Bonds                      | FH GBP             | 25/06/2024            |
| Robeco High Income Green Bonds                      | GH GBP             | 25/06/2024            |
| Robeco High Income Green Bonds                      | CH USD             | 25/06/2024            |
| Robeco High Income Green Bonds                      | DH USD             | 25/06/2024            |
| Robeco High Income Green Bonds                      | FH USD             | 25/06/2024            |
| Robeco High Income Green Bonds                      | GH USD             | 25/06/2024            |
| Robeco High Income Green Bonds                      | IEH USD            | 25/06/2024            |
| Robeco High Income Green Bonds                      | IH USD             | 25/06/2024            |
| Robeco European High Yield Bonds                    | IH CHF             | 23/01/2024            |
| Robeco US Green Bonds                               | IH GBP             | 23/01/2024            |
| Robeco Euro SDG Short Duration Bonds                | IH CHF             | 21/05/2024            |
| Robeco Euro SDG Short Duration Bonds                | D EUR              | 21/05/2024            |



# Report of the Board of Directors (continued)

## General (continued)

### New share classes during the period (continued)

| Sub-fund                                  | Share class | Effective date |
|---|-------------|----------------|
| Robeco Euro SDG Short Duration Bonds      | F EUR       | 21/05/2024     |
| Robeco Euro SDG Short Duration Bonds      | I EUR       | 21/05/2024     |
| Robeco Euro SDG Short Duration Bonds      | DH CHF      | 21/05/2024     |
| Robeco Euro SDG Short Duration Bonds      | FH CHF      | 21/05/2024     |
| Robeco Sustainable Income Allocation      | E EUR       | 15/03/2024     |
| Robeco Sustainable Income Allocation      | G EUR       | 15/03/2024     |
| Robeco Sustainable Income Allocation      | D USD       | 15/03/2024     |
| Robeco Sustainable Income Allocation      | I USD       | 15/03/2024     |
| Robeco Sustainable Income Allocation      | I EUR       | 19/03/2024     |
| Robeco Sustainable Income Allocation      | B EUR       | 19/03/2024     |
| Robeco Sustainable Income Allocation      | C EUR       | 19/03/2024     |
| Robeco Sustainable Income Allocation      | D EUR       | 19/03/2024     |
| Robeco Sustainable Income Allocation      | F EUR       | 19/03/2024     |
| Robeco Sustainable Dynamic Allocation     | E EUR       | 13/03/2024     |
| Robeco Sustainable Dynamic Allocation     | F EUR       | 13/03/2024     |
| Robeco Sustainable Dynamic Allocation     | G EUR       | 13/03/2024     |
| Robeco Sustainable Dynamic Allocation     | D USD       | 13/03/2024     |
| Robeco Sustainable Dynamic Allocation     | I USD       | 13/03/2024     |
| Robeco Sustainable Dynamic Allocation     | B EUR       | 19/03/2024     |
| Robeco Sustainable Dynamic Allocation     | C EUR       | 19/03/2024     |
| Robeco Sustainable Dynamic Allocation     | D EUR       | 19/03/2024     |
| Robeco Sustainable Dynamic Allocation     | I EUR       | 19/03/2024     |
| Robeco Sustainable Diversified Allocation | D EUR       | 08/03/2024     |
| Robeco Sustainable Diversified Allocation | F EUR       | 08/03/2024     |
| Robeco Sustainable Diversified Allocation | F2 EUR      | 08/03/2024     |
| Robeco Sustainable Diversified Allocation | I EUR       | 08/03/2024     |
| Robeco Sustainable Diversified Allocation | D USD       | 08/03/2024     |
| Robeco Sustainable Diversified Allocation | I USD       | 08/03/2024     |
| Robeco Sustainable Diversified Allocation | B EUR       | 19/03/2024     |
| Robeco Sustainable Diversified Allocation | C EUR       | 19/03/2024     |
| Robeco Sustainable Diversified Allocation | E EUR       | 19/03/2024     |
| Robeco Sustainable Diversified Allocation | G EUR       | 19/03/2024     |

### Share classes reactivated during the period

| Sub-fund                     | Share class | Effective date |
|------------------------------|-------------|----------------|
| Robeco Euro Government Bonds | IE EUR      | 20/02/2024     |

# Report of the Board of Directors (continued)

## General (continued)

### Deactivated share classes during the period

| Sub-fund   | Share class | Effective date |
|--|-------------|----------------|
| Robeco QI Global Developed Sustainable Enhanced Index Equities | I CHF       | 02/02/2024     |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities | I EUR       | 14/06/2024     |
| Robeco QI US Climate Beta Equities                             | F USD       | 22/02/2024     |
| Robeco QI US Climate Beta Equities                             | S USD       | 22/02/2024     |
| Robeco QI US Climate Beta Equities                             | IE EUR      | 22/02/2024     |
| Robeco QI US Climate Beta Equities                             | IEH GBP     | 22/02/2024     |
| Robeco QI US Climate Beta Equities                             | S EUR       | 21/02/2024     |
| Robeco QI US Climate Beta Equities                             | SE EUR      | 22/02/2024     |
| Robeco QI US Climate Beta Equities                             | SH EUR      | 22/02/2024     |
| Robeco QI Global Multi-Factor Credits                          | ZH EUR      | 26/03/2024     |
| Robeco SDG High Yield Bonds                                    | DH EUR      | 19/04/2024     |
| Robeco Global Green Bonds                                      | IH CHF      | 04/01/2024     |
| Robeco Euro Government Bonds                                   | 2I EUR      | 15/04/2024     |
| Robeco QI Multi Factor Absolute Return                         | I EUR       | 04/04/2024     |
| Robeco QI Multi Factor Absolute Return                         | IH USD      | 20/03/2024     |

### Liquidated sub-funds during the period

| Sub-fund                               | Effective date |
|--|----------------|
| Robeco QI Multi Factor Absolute Return | 04/04/2024     |

### Fund name change during the period

| Old sub-fund name                                       | New sub-fund name                                    | Effective date |
|---|--|----------------|
| RobecoSAM QI Global SDG & Climate Conservative Equities | Robeco QI Global SDG & Climate Conservative Equities | 27/05/2024     |
| RobecoSAM Global SDG Equities                           | Robeco Global SDG Equities                           | 27/05/2024     |
| RobecoSAM Global SDG Engagement Equities                | Robeco Global SDG Engagement Equities                | 27/05/2024     |
| RobecoSAM QI Global SDG & Climate Beta Equities         | Robeco QI Global SDG & Climate Beta Equities         | 27/05/2024     |
| RobecoSAM QI US Climate Beta Equities                   | Robeco QI US Climate Beta Equities                   | 27/05/2024     |
| Robeco MegaTrends                                       | Robeco Global Multi-Thematic                         | 27/05/2024     |
| RobecoSAM Circular Economy Equities                     | Robeco Circular Economy Equities                     | 27/05/2024     |
| RobecoSAM Smart Energy Equities                         | Robeco Smart Energy Equities                         | 27/05/2024     |
| RobecoSAM Smart Materials Equities                      | Robeco Smart Materials Equities                      | 27/05/2024     |
| RobecoSAM Smart Mobility Equities                       | Robeco Smart Mobility Equities                       | 27/05/2024     |
| RobecoSAM Sustainable Healthy Living Equities           | Robeco Sustainable Healthy Living Equities           | 27/05/2024     |
| RobecoSAM Sustainable Water Equities                    | Robeco Sustainable Water Equities                    | 27/05/2024     |
| RobecoSAM Global Gender Equality Equities               | Robeco Global Gender Equality                        | 27/05/2024     |
| RobecoSAM Biodiversity Equities                         | Robeco Biodiversity Equities                         | 27/05/2024     |
| RobecoSAM Net Zero 2050 Climate Equities                | Robeco Net Zero 2050 Climate Equities                | 27/05/2024     |
| Robeco Fashion Engagement Equities                      | Robeco Fashion Engagement                            | 27/05/2024     |
| RobecoSAM SDG Credit Income                             | Robeco SDG Credit Income                             | 27/05/2024     |
| RobecoSAM Global SDG Credits                            | Robeco Global SDG Credits                            | 27/05/2024     |
| RobecoSAM SDG High Yield Bonds                          | Robeco SDG High Yield Bonds                          | 27/05/2024     |
| RobecoSAM Global Green Bonds                            | Robeco Global Green Bonds                            | 27/05/2024     |

# Report of the Board of Directors (continued)

## General (continued)

### Fund name change during the period (continued)

| <b>Old sub-fund name</b>                                 | <b>New sub-fund name</b>                              | <b>Effective date</b> |
|--|---|-----------------------|
| RobecoSAM Climate Global Credits                         | Robeco Climate Global Credits                         | 27/05/2024            |
| RobecoSAM Climate Global Bonds                           | Robeco Climate Global Bonds                           | 27/05/2024            |
| RobecoSAM QI Global SDG and Climate Multi-Factor Credits | Robeco QI Global SDG and Climate Multi-Factor Credits | 27/05/2024            |
| Robeco Sustainable Emerging Credits                      | Robeco Transition Emerging Credits                    | 27/05/2024            |
| Robeco Sustainable Asian Bonds                           | Robeco Transition Asian Bonds                         | 27/05/2024            |
| RobecoSAM Euro SDG Credits                               | Robeco Euro SDG Credits                               | 27/05/2024            |
| RobecoSAM US Green Bonds                                 | Robeco US Green Bonds                                 | 27/05/2024            |

# Report of the Board of Directors (continued)

## Report of the Investment manager

### General market review

In the first half of 2024, the global economy sustained a late-cycle-expansion in economic activity and continued to show resilience to a maturing monetary policy tightening cycle and a densely packed global election cycle. The post-Covid expansion has been exhibiting an unusual vibrancy and resilience with the global economy, defying the gravitational pull of higher real interest rates so far, despite leading indicators with a proven track record (like an inverted US Treasury yield curve) suggesting otherwise. A lower susceptibility to higher interest rates, partly thanks to a prolonged deleveraging cycle on behalf of the US consumer during the expansion from 2009-2019, explains one part of this puzzle. In addition, extraordinary pro-cyclical fiscal expansion by governments has continued to fuel the post-Covid expansion. In the first quarter of 2024, stronger-than-expected real activity numbers in advanced economies coincided with a lower degree of disinflation, leaving central bankers and market participants to downgrade the number of forthcoming rate cuts, worrying about the stickiness of core inflation. Notably services inflation in advanced economies remains elevated. The global economy is experiencing a bifurcated business cycle; whereas global manufacturing activity only troughed in late 2023 and entered on a path of moderate expansion in the first half of 2024, services activity and subsequent consumption instead cooled from elevated growth levels at the start of the second quarter of 2024. The recovery in the global manufacturing cycle, evidenced by the global JP Morgan manufacturing PMI staying above 50 (a level indicating expansion) throughout the first half of 2024, has improved the outlook for advanced and emerging economies with a strong manufacturing base. In Europe, Germany emerged from a technical recession, showing a positive 0.2% (quarter-over-quarter) real GDP growth again on the back of easing supply-side pressures and an abating energy price shock. Europe's natural gas inventories are tracking well above their 5-year average. Whereas US first quarter 2024 real GDP surprised to the upside, expanding at a 2.9% (year-over-year) growth rate, the latest nowcast figure from the Atlanta Federal Reserve Bank for the second quarter of 2024 shows a rather subdued 1.5% (year-over-year) pace. China's economic growth performance in the first quarter of 2024 notably improved with a 5.3% (year-over-year) increase in real GDP. Despite persistent housing market weakness inhibiting domestic consumption growth, China's strategy aimed at exporting high-value-added manufacturing items like EVs, and solar panels seems to be gaining traction. Yet its export success has also met resistance from the European Commission which is set to confirm provisional import tariffs of up to 37.6% on Chinese EVs. Deflationary pressures stemming from excess supply issues, as well as ongoing deleveraging efforts, abated somewhat in the first half of 2024, with China's consumer price inflation back in positive territory in May (+0.3%, year-over-year).

# Report of the Board of Directors (continued)

## Investment results

### Global Equity sub-funds

#### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|---|-------|---|--|--|---|--|
| <b>Robeco BP Global Premium Equities</b>        |       |   |  |  |   |  |
| B EUR shares                                    | 1     | 8.9                                     | 15.2                                   | 9.3  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| C EUR shares                                    | 1     | 9.2                                     | 15.2                                   | 9.9  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| D EUR shares                                    |       | 8.9                                     | 15.2                                   | 9.3  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| D USD shares                                    |       | 5.6                                     | 11.7                                   | 5.6  | 6.9   | MSCI World Index (Net Return, USD)                         |
| DH EUR shares                                   |       | 8.2                                     | 13.0                                   | 6.7  | 6.7   | MSCI World Index (Net Return, hedged into EUR)             |
| DH USD shares                                   |       | 9.1                                     | 13.8                                   | 9.2  | 9.2   | MSCI World Index (Net Return, hedged into USD)             |
| E USD shares                                    | 1     | 5.6                                     | 11.7                                   | 5.6  | 6.9   | MSCI World Index (Net Return, USD)                         |
| F EUR shares                                    |       | 9.2                                     | 15.2                                   | 9.9  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| F GBP shares                                    |       | 6.9                                     | 12.7                                   | 9.5  | 10.1  | MSCI World Index (Net Return, GBP)                         |
| F USD shares                                    |       | 6.0                                     | 11.7                                   | 6.3  | 6.9   | MSCI World Index (Net Return, USD)                         |
| FH EUR shares                                   |       | 8.6                                     | 13.0                                   | 7.4  | 6.7   | MSCI World Index (Net Return, hedged into EUR)             |
| I EUR shares                                    |       | 9.2                                     | 15.2                                   | 10.0   | 10.5  | MSCI World Index (Net Return, EUR)                         |
| I GBP shares                                    |       | 6.9                                     | 12.7                                   | 9.5  | 10.1  | MSCI World Index (Net Return, GBP)                         |
| I USD shares                                    |       | 6.0                                     | 11.7                                   | 6.3  | 6.9   | MSCI World Index (Net Return, USD)                         |
| IB EUR shares                                   | 1     | 9.2                                     | 15.2                                   | 10.0   | 10.5  | MSCI World Index (Net Return, EUR)                         |
| IB GBP shares                                   | 1     | 6.9                                     | 12.7                                   | 9.5  | 10.1  | MSCI World Index (Net Return, GBP)                         |
| IH EUR shares                                   |       | 8.6                                     | 13.0                                   | 7.5  | 6.7   | MSCI World Index (Net Return, hedged into EUR)             |
| KE GBP shares                                   | 1,4   | 6.9                                     | 12.7                                   | 8.9  | 7.7   | MSCI World Index (Net Return, GBP)                         |
| KE USD shares                                   | 1,4   | 6.0                                     | 11.7                                   | 6.6  | 5.4   | MSCI World Index (Net Return, USD)                         |
| M USD shares                                    |       | 5.1                                     | 11.7                                   | 4.6  | 6.9   | MSCI World Index (Net Return, USD)                         |
| M2 EUR shares                                   |       | 8.2                                     | 15.2                                   | 7.9  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| M2H EUR shares                                  |       | 7.5                                     | 13.0                                   | 5.4  | 6.7   | MSCI World Index (Net Return, EUR)                         |
| <b>Robeco QI Global Conservative Equities</b>   |       |   |  |  |   |  |
| B EUR shares                                    | 1     | 9.3                                     | 14.7                                   | 7.7  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| C EUR shares                                    | 1     | 9.5                                     | 14.7                                   | 8.1  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| D EUR shares                                    |       | 9.3                                     | 14.7                                   | 7.7  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| D USD shares                                    |       | 6.0                                     | 11.3                                   | 4.1  | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| F EUR shares                                    |       | 9.5                                     | 14.7                                   | 8.1  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| F GBP shares                                    |       | 7.2                                     | 12.2                                   | 7.7  | 8.6   | MSCI All Country World Index (Net Return, GBP)             |
| I EUR shares                                    |       | 9.5                                     | 14.7                                   | 8.2  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| I USD shares                                    |       | 6.3                                     | 11.3                                   | 4.6  | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| IH EUR shares                                   |       | 8.7                                     | 12.7                                   | 5.5  | 5.7   | MSCI All Country World Index (Net Return, hedged into EUR) |
| M2 EUR shares                                   |       | 8.8                                     | 14.7                                   | 6.7  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| M2 EUR shares                                   |       | 8.8                                     | 14.7                                   | 6.7  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| Z USD shares                                    |       | 6.6                                     | 11.3                                   | 5.2  | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| <b>Robeco Sustainable Global Stars Equities</b> |       |   |  |  |   |  |
| D EUR shares                                    |       | 17.9                                    | 15.2                                   | 10.4   | 10.5  | MSCI World Index (Net Return, EUR)                         |
| DL USD shares                                   |       | 14.2                                    | 11.7                                   | 6.4  | 6.9   | MSCI World Index (Net Return, USD)                         |
| E EUR shares                                    | 1,4   | 17.9                                    | 15.2                                   | 10.2   | 9.7   | MSCI World Index (Net Return, EUR)                         |
| F EUR shares                                    |       | 18.2                                    | 15.2                                   | 11.1   | 10.5  | MSCI World Index (Net Return, EUR)                         |
| I USD shares                                    | 4     | 14.2                                    | 11.7                                   | 8.0  | 7.2   | MSCI World Index (Net Return, USD)                         |

# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|               | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index                              |
|---------------|-------|---|--|--|---|------------------------------------|
| IL EUR shares |       | 18.1                                    | 15.2                                   | 10.9   | 10.5  | MSCI World Index (Net Return, EUR) |
| IL GBP shares |       | 15.6                                    | 12.7                                   | 10.4   | 10.1  | MSCI World Index (Net Return, GBP) |
| IL USD shares |       | 14.6                                    | 11.7                                   | 7.2  | 6.9   | MSCI World Index (Net Return, USD) |
| M2 EUR shares | 4     | 16.9                                    | 15.2                                   | 24.9   | 24.1  | MSCI World Index (Net Return, EUR) |
| Z EUR shares  |       | 18.7                                    | 15.2                                   | 12.0   | 10.5  | MSCI World Index (Net Return, EUR) |

#### Robeco Emerging Stars Equities

|                |   |      |      |      |      |   |
|----------------|---|------|------|------|------|---|
| D EUR shares   |   | 7.0  | 10.8 | -0.0 | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| D USD shares   |   | 3.8  | 7.5  | -3.3 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| DL EUR shares  |   | 6.9  | 10.8 | -0.2 | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| DL USD shares  |   | 3.7  | 7.5  | -3.6 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| E EUR shares   | 1 | 7.0  | 10.8 | 0.0  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| F EUR shares   |   | 7.4  | 10.8 | 0.6  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| F GBP shares   |   | 5.1  | 8.4  | 0.1  | -2.2 | MSCI Emerging Markets Index (Net Return, GBP) |
| F USD shares   |   | 4.2  | 7.5  | -2.8 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| FL EUR shares  |   | 7.3  | 10.8 | 0.5  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| FL USD shares  |   | 4.1  | 7.5  | -2.8 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| G EUR shares   | 1 | 7.5  | 10.8 | 0.6  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| G GBP shares   | 1 | 5.1  | 8.4  | 0.2  | -2.2 | MSCI Emerging Markets Index (Net Return, GBP) |
| I EUR shares   |   | 7.4  | 10.8 | 0.6  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| I USD shares   |   | 4.2  | 7.5  | -2.8 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| IE EUR shares  | 1 | 7.5  | 10.8 | 0.7  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| IEL GBP shares | 2 | 11.1 | 13.6 |      |      | MSCI Emerging Markets Index (Net Return, GBP) |
| IL EUR shares  | 4 | 7.3  | 10.8 | 16.4 | 16.0 | MSCI Emerging Markets Index (Net Return, EUR) |
| IL GBP shares  |   | 5.0  | 8.4  | 0.2  | -2.2 | MSCI Emerging Markets Index (Net Return, GBP) |
| IL USD shares  |   | 4.1  | 7.5  | -2.8 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| K EUR shares   | 2 | 12.3 | 14.6 |      |      | MSCI Emerging Markets Index (Net Return, EUR) |
| K USD shares   | 2 | 11.1 | 13.4 |      |      | MSCI Emerging Markets Index (Net Return, USD) |
| KE EUR shares  | 2 | 12.3 | 14.6 |      |      | MSCI Emerging Markets Index (Net Return, EUR) |
| KE GBP shares  | 1 | 5.3  | 8.4  | 0.6  | -2.2 | MSCI Emerging Markets Index (Net Return, GBP) |
| KE USD shares  | 1 | 4.4  | 7.5  | -2.3 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| ML USD shares  |   | 3.6  | 7.5  | -3.8 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| Z EUR shares   |   | 8.0  | 10.8 | 1.8  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |

#### Robeco Emerging Markets Equities

|              |  |      |      |      |      |   |
|--------------|--|------|------|------|------|---|
| D EUR shares |  | 10.4 | 10.8 | -0.8 | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| D SEK shares |  | 12.6 | 13.0 | 2.9  | 1.9  | MSCI Emerging Markets Index (Net Return, SEK) |
| D USD shares |  | 7.2  | 7.5  | -4.1 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| F EUR shares |  | 10.8 | 10.8 | -0.2 | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| F USD shares |  | 7.5  | 7.5  | -3.5 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| I EUR shares |  | 10.9 | 10.8 | -0.1 | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| I SEK shares |  | 13.1 | 13.0 | 3.7  | 1.9  | MSCI Emerging Markets Index (Net Return, SEK) |
| I USD shares |  | 7.6  | 7.5  | -3.4 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| J USD shares |  | 7.6  | 7.5  | -3.4 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| M EUR shares |  | 10.2 | 10.8 | -1.3 | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| M USD shares |  | 6.9  | 7.5  | -4.6 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |

# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|---|-------|---|--|--|---|--|
| M2 EUR shares   |       | 9.9                                     | 10.8                                   | -1.8   | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| M2 EUR shares   |       | 9.9                                     | 10.8                                   | -1.8   | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| <b>Robeco QI Emerging Markets Active Equities</b>                     |       |   |  |  |   |  |
| D EUR shares  |       | 15.5                                    | 10.8                                   | 5.0  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| D USD shares  |       | 12.1                                    | 7.5                                    | 1.5  | -5.1  | MSCI Emerging Markets Index (Net Return, USD)  |
| E EUR shares  | 1     | 15.5                                    | 10.8                                   | 5.0  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| F EUR shares  |       | 15.9                                    | 10.8                                   | 5.7  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| F2 EUR shares   | 2     | 4.9                                     | 5.2                                    |  |   | MSCI Emerging Markets Index (Net Return, EUR)  |
| G EUR shares  | 1     | 15.9                                    | 10.8                                   | 5.7  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| I EUR shares  |       | 15.9                                    | 10.8                                   | 5.8  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| I JPY shares  | 4     | 28.3                                    | 22.6                                   | 29.0   | 21.7  | MSCI Emerging Markets Index (Net Return, JPY)  |
| I USD shares  |       | 12.5                                    | 7.5                                    | 2.3  | -5.1  | MSCI Emerging Markets Index (Net Return, USD)  |
| IE EUR shares   | 1     | 15.9                                    | 10.8                                   | 5.8  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| Z CAD shares  | 4     | 17.2                                    | 11.5                                   | 24.1   | 12.8  | MSCI Emerging Markets Index (Net Return, CAD)  |
| Z USD shares  | 4     | 12.9                                    | 7.5                                    | 24.3   | 16.6  | MSCI Emerging Markets Index (Net Return, USD)  |
| <b>Robeco QI Global Momentum Equities</b>                             |       |   |  |  |   |  |
| D EUR shares  |       | 21.9                                    | 14.7                                   | 8.3  | 9.0   | MSCI All Country World Index (Net Return, EUR) |
| F EUR shares  |       | 22.2                                    | 14.7                                   | 8.9  | 9.0   | MSCI All Country World Index (Net Return, EUR) |
| I EUR shares  |       | 22.3                                    | 14.7                                   | 8.9  | 9.0   | MSCI All Country World Index (Net Return, EUR) |
| <b>Robeco QI Global Developed Sustainable Enhanced Index Equities</b> |       |   |  |  |   |  |
| D EUR shares  |       | 16.1                                    | 15.2                                   | 10.3   | 10.5  | MSCI World Index (Net Return, EUR)             |
| F EUR shares  |       | 16.2                                    | 15.2                                   | 10.6   | 10.5  | MSCI World Index (Net Return, EUR)             |
| I CHF shares  | 3     | 6.1                                     | 5.5                                    | 1.9  | 1.8   | MSCI World Index (Net Return, CHF)             |
| I EUR shares  |       | 16.3                                    | 15.2                                   | 10.7   | 10.5  | MSCI World Index (Net Return, EUR)             |
| I USD shares  |       | 12.8                                    | 11.7                                   | 7.0  | 6.9   | MSCI World Index (Net Return, USD)             |
| Z EUR shares  |       | 16.5                                    | 15.2                                   | 11.1   | 10.5  | MSCI World Index (Net Return, EUR)             |
| ZB AUD shares   | 1,4   | 15.5                                    | 14.2                                   | 11.1   | 10.4  | MSCI World Index (Net Return, AUD)             |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>             |       |   |  |  |   |  |
| D EUR shares  |       | 14.9                                    | 10.8                                   | 1.9  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| I EUR shares  |       | 15.1                                    | 10.8                                   | 20.7   | 15.2  | MSCI Emerging Markets Index (Net Return, EUR)  |
| I GBP shares  | 2     | 0.6                                     | 0.4                                    |  |   | MSCI Emerging Markets Index (Net Return, GBP)  |
| I USD shares  |       | 11.7                                    | 7.5                                    | -1.0   | -5.1  | MSCI Emerging Markets Index (Net Return, USD)  |
| Z EUR shares  |       | 15.4                                    | 10.8                                   | 2.9  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| <b>Robeco QI Emerging Conservative Equities</b>                       |       |   |  |  |   |  |
| B EUR shares  | 1     | 9.7                                     | 10.8                                   | 6.5  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| B USD shares  | 1     | 6.5                                     | 7.5                                    | 3.0  | -5.1  | MSCI Emerging Markets Index (Net Return, USD)  |
| C EUR shares  | 1     | 10.1                                    | 10.8                                   | 7.2  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |
| C USD shares  | 1     | 6.8                                     | 7.5                                    | 3.6  | -5.1  | MSCI Emerging Markets Index (Net Return, USD)  |
| D EUR shares  |       | 9.7                                     | 10.8                                   | 6.5  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)  |

# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|               | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---------------|-------|---|--|--|---|---|
| D GBP shares  |       | 7.4                                     | 8.4                                    | 6.1  | -2.2  | MSCI Emerging Markets Index (Net Return, GBP) |
| D USD shares  |       | 6.5                                     | 7.5                                    | 3.0  | -5.1  | MSCI Emerging Markets Index (Net Return, USD) |
| F EUR shares  |       | 10.1                                    | 10.8                                   | 7.2  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR) |
| F GBP shares  |       | 7.7                                     | 8.4                                    | 6.7  | -2.2  | MSCI Emerging Markets Index (Net Return, GBP) |
| F USD shares  |       | 6.8                                     | 7.5                                    | 3.6  | -5.1  | MSCI Emerging Markets Index (Net Return, USD) |
| G GBP shares  | 1     | 7.7                                     | 8.4                                    | 6.7  | -2.2  | MSCI Emerging Markets Index (Net Return, GBP) |
| G USD shares  | 1     | 6.8                                     | 7.5                                    | 3.6  | -5.1  | MSCI Emerging Markets Index (Net Return, USD) |
| I EUR shares  |       | 10.1                                    | 10.8                                   | 7.2  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR) |
| I GBP shares  |       | 7.7                                     | 8.4                                    | 6.8  | -2.2  | MSCI Emerging Markets Index (Net Return, GBP) |
| I USD shares  |       | 6.8                                     | 7.5                                    | 3.6  | -5.1  | MSCI Emerging Markets Index (Net Return, USD) |
| IE EUR shares | 1     | 10.1                                    | 10.8                                   | 7.2  | -1.8  | MSCI Emerging Markets Index (Net Return, EUR) |
| Z CAD shares  |       | 11.3                                    | 11.5                                   | 8.0  | -1.9  | MSCI Emerging Markets Index (Net Return, CAD) |
| ZB AUD shares | 1     | 9.6                                     | 9.8                                    | 8.7  | -1.3  | MSCI Emerging Markets Index (Net Return, AUD) |

#### Robeco QI Global Value Equities

|              |  |      |      |     |     |  |
|--------------|--|------|------|-----|-----|--|
| D EUR shares |  | 9.5  | 14.7 | 7.7 | 9.0 | MSCI All Country World Index (Net Return, EUR) |
| F EUR shares |  | 9.8  | 14.7 | 8.2 | 9.0 | MSCI All Country World Index (Net Return, EUR) |
| F GBP shares |  | 7.5  | 12.2 | 7.8 | 8.6 | MSCI All Country World Index (Net Return, GBP) |
| I EUR shares |  | 9.9  | 14.7 | 8.3 | 9.0 | MSCI All Country World Index (Net Return, EUR) |
| Z EUR shares |  | 10.2 | 14.7 | 9.0 | 9.0 | MSCI All Country World Index (Net Return, EUR) |

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

|              |  |      |      |      |      |                                    |
|--------------|--|------|------|------|------|------------------------------------|
| D EUR shares |  | 14.0 | 15.2 | 9.5  | 10.5 | MSCI World Index (Net Return, EUR) |
| I EUR shares |  | 14.3 | 15.2 | 10.1 | 10.5 | MSCI World Index (Net Return, EUR) |
| I USD shares |  | 10.9 | 11.7 | 6.4  | 6.9  | MSCI World Index (Net Return, USD) |

#### Robeco QI Emerging Markets Sustainable Active Equities

|              |  |      |      |      |      |   |
|--------------|--|------|------|------|------|---|
| D EUR shares |  | 13.4 | 10.8 | 2.5  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| F EUR shares |  | 13.7 | 10.8 | 3.2  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| I EUR shares |  | 13.8 | 10.8 | 3.3  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |
| I USD shares |  | 10.4 | 7.5  | -0.1 | -5.1 | MSCI Emerging Markets Index (Net Return, USD) |
| Z EUR shares |  | 14.2 | 10.8 | 4.1  | -1.8 | MSCI Emerging Markets Index (Net Return, EUR) |

#### Robeco QI Global Developed Conservative Equities

|               |   |      |      |     |      |  |
|---------------|---|------|------|-----|------|--|
| B CAD shares  | 1 | 11.5 | 16.0 | 8.1 | 10.5 | MSCI World Index (Net Return, CAD)             |
| D EUR shares  |   | 10.8 | 15.2 | 8.2 | 10.5 | MSCI World Index (Net Return, EUR)             |
| D USD shares  |   | 7.5  | 11.7 | 4.6 | 6.9  | MSCI World Index (Net Return, USD)             |
| I EUR shares  |   | 11.0 | 15.2 | 8.7 | 10.5 | MSCI World Index (Net Return, EUR)             |
| I USD shares  |   | 7.7  | 11.7 | 5.1 | 6.9  | MSCI World Index (Net Return, USD)             |
| IH EUR shares |   | 9.7  | 13.0 | 5.8 | 6.7  | MSCI World Index (Net Return, hedged into EUR) |
| Z CAD shares  |   | 12.1 | 16.0 | 9.2 | 10.5 | MSCI World Index (Net Return, CAD)             |



# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|--|-------|---|--|--|---|---|
| <b>Robeco QI Global Developed Active Equities</b>                      |       |   |  |  |   |   |
| S EUR shares   |       | 17.7                                    | 15.2                                   | 12.9   | 10.5  | MSCI World Index (Net Return, EUR)                        |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |       |   |  |  |   |   |
| Z USD shares   |       | 8.9                                     | 7.5                                    | -3.4   | -5.1  | MSCI Emerging Markets Index (Net Return, USD)             |
| <b>Robeco QI Global Quality Equities</b>                               |       |   |  |  |   |   |
| F EUR shares   |       | 14.1                                    | 14.7                                   | 10.7   | 9.0   | MSCI All Country World Index (Net Return, EUR)            |
| I EUR shares   |       | 14.2                                    | 14.7                                   | 10.7   | 9.0   | MSCI All Country World Index (Net Return, EUR)            |
| I USD shares   |       | 10.8                                    | 11.3                                   | 7.0  | 5.4   | MSCI All Country World Index (Net Return, USD)            |
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b>        |       |   |  |  |   |   |
| D EUR shares   |       | 10.1                                    | 14.7                                   | 7.3  | 9.0   | MSCI All Country World Index (Net Return, EUR)            |
| DCo EUR shares   | 4     | 10.1                                    | 14.7                                   | 13.3   | 20.7  | MSCI All Country World Index (Net Return, EUR)            |
| F EUR shares   |       | 10.3                                    | 14.7                                   | 7.8  | 9.0   | MSCI All Country World Index (Net Return, EUR)            |
| FCo EUR shares   | 4     | 10.3                                    | 14.7                                   | 13.6   | 20.7  | MSCI All Country World Index (Net Return, EUR)            |
| I EUR shares   |       | 10.3                                    | 14.7                                   | 7.8  | 9.0   | MSCI All Country World Index (Net Return, EUR)            |
| ICo EUR shares   | 4     | 10.3                                    | 14.7                                   | 13.7   | 20.7  | MSCI All Country World Index (Net Return, EUR)            |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              |       |   |  |  |   |   |
| D EUR shares   |       | 16.4                                    | 15.2                                   | 11.8   | 10.5  | MSCI World Index (Net Return, EUR)                        |
| D USD shares   |       | 13.0                                    | 11.7                                   | 8.1  | 6.9   | MSCI World Index (Net Return, USD)                        |
| F EUR shares   |       | 16.6                                    | 15.2                                   | 12.1   | 10.5  | MSCI World Index (Net Return, EUR)                        |
| F USD shares   |       | 13.1                                    | 11.7                                   | 8.4  | 6.9   | MSCI World Index (Net Return, USD)                        |
| I EUR shares   |       | 16.6                                    | 15.2                                   | 12.2   | 10.5  | MSCI World Index (Net Return, EUR)                        |
| I JPY shares   |       | 29.1                                    | 27.5                                   | 22.7   | 20.9  | MSCI World Index (Net Return, JPY)                        |
| <b>Robeco Sustainable Emerging Stars Equities</b>                      |       |   |  |  |   |   |
| D EUR shares   |       | 2.5                                     | 10.8                                   | -3.5   | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)             |
| D USD shares   |       | -0.6                                    | 7.5                                    | -6.7   | -5.1  | MSCI Emerging Markets Index (Net Return, USD)             |
| F EUR shares   |       | 2.9                                     | 10.8                                   | -2.9   | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)             |
| F USD shares   |       | -0.2                                    | 7.5                                    | -6.1   | -5.1  | MSCI Emerging Markets Index (Net Return, USD)             |
| I EUR shares   |       | 2.9                                     | 10.8                                   | -2.8   | -1.8  | MSCI Emerging Markets Index (Net Return, EUR)             |
| I USD shares   |       | -0.2                                    | 7.5                                    | -6.1   | -5.1  | MSCI Emerging Markets Index (Net Return, USD)             |
| IE GBP shares  | 1,4   | 0.8                                     | 8.4                                    | 5.1  | 12.2  | MSCI Emerging Markets Index (Net Return, GBP)             |
| IEL GBP shares   | 2     | 7.5                                     | 13.6                                   |  |   | MSCI Emerging Markets Index (Net Return, GBP)             |
| IL GBP shares  |       | 0.6                                     | 8.4                                    | -3.3   | -2.2  | MSCI Emerging Markets Index (Net Return, GBP)             |
| SE GBP shares  | 2     | 0.3                                     | 4.8                                    |  |   | MSCI Emerging Markets Index (Net Return, GBP)             |
| X USD shares   | 4     | -0.2                                    | 7.5                                    | 3.0  | 10.4  | MSCI Emerging Markets Index (Net Return, USD)             |
| XH USD shares  | 4     | 4.2                                     | 11.0                                   | 6.7  | 13.3  | MSCI Emerging Markets Index (Net Return, hedged into USD) |
| Y USD shares   | 4     | -0.1                                    | 7.5                                    | 3.0  | 10.4  | MSCI Emerging Markets Index (Net Return, USD)             |
| YH USD shares  | 4     | 4.2                                     | 11.0                                   | 6.8  | 13.3  | MSCI Emerging Markets Index (Net Return, hedged into USD) |

# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|--|-------|---|--|--|---|--|
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b>    |       |   |  |  |   |  |
| D EUR shares   | 3     | 0.1                                     | 0.1                                    | -4.2   | -6.1  | MSCI Emerging Markets Index (Net Return, EUR)  |
| D USD shares   | 3     | 0.1                                     | 0.1                                    | -6.9   | -8.7  | MSCI Emerging Markets Index (Net Return, USD)  |
| F EUR shares   | 3     | 0.1                                     | 0.1                                    | -3.9   | -6.1  | MSCI Emerging Markets Index (Net Return, EUR)  |
| F USD shares   | 3     | 0.1                                     | 0.1                                    | -6.6   | -8.7  | MSCI Emerging Markets Index (Net Return, USD)  |
| I EUR shares   | 3     | 13.2                                    | 9.9                                    | 0.9  | -2.1  | MSCI Emerging Markets Index (Net Return, EUR)  |
| I USD shares   |       | 10.7                                    | 7.5                                    | -2.2   | -5.1  | MSCI Emerging Markets Index (Net Return, USD)  |
| Z CHF shares   |       | 18.6                                    | 14.8                                   | -2.6   | -6.0  | MSCI Emerging Markets Index (Net Return, CHF)  |
| <b>Robeco Global SDG Equities</b>  |       |   |  |  |   |  |
| D EUR shares   |       | 14.2                                    | 15.2                                   | 7.7  | 10.5  | MSCI World Index (Net Return, EUR)             |
| D USD shares   |       | 10.8                                    | 11.7                                   | 4.1  | 6.9   | MSCI World Index (Net Return, USD)             |
| F EUR shares   |       | 14.6                                    | 15.2                                   | 8.4  | 10.5  | MSCI World Index (Net Return, EUR)             |
| I EUR shares   |       | 14.6                                    | 15.2                                   | 8.5  | 10.5  | MSCI World Index (Net Return, EUR)             |
| I USD shares   | 4     | 11.2                                    | 11.7                                   | 20.3   | 24.0  | MSCI World Index (Net Return, USD)             |
| M2 EUR shares  |       | 13.5                                    | 15.2                                   | 6.5  | 10.5  | MSCI World Index (Net Return, EUR)             |
| S EUR shares   |       | 14.7                                    | 15.2                                   | 8.6  | 10.5  | MSCI World Index (Net Return, EUR)             |
| Z EUR shares   | 4     | 15.1                                    | 15.2                                   | 7.8  | 8.8   | MSCI World Index (Net Return, EUR)             |
| <b>Robeco Global SDG Engagement Equities</b>                             |       |   |  |  |   |  |
| D EUR shares   | 4     | 9.5                                     | 14.7                                   | 4.2  | 8.8   | MSCI All Country World Index (Net Return, EUR) |
| D USD shares   | 4     | 6.3                                     | 11.3                                   | 0.8  | 5.3   | MSCI All Country World Index (Net Return, USD) |
| DH CHF shares  | 4     | 6.8                                     | 11.4                                   | -0.2   | 3.7   | MSCI All Country World Index (hedged into CHF) |
| DH EUR shares  | 4     | 8.1                                     | 12.7                                   | 0.9  | 5.5   | MSCI All Country World Index (hedged into EUR) |
| DH USD shares  | 4     | 8.9                                     | 13.5                                   | 3.5  | 7.6   | MSCI All Country World Index (hedged into USD) |
| F EUR shares   | 4     | 9.9                                     | 14.7                                   | 5.0  | 8.8   | MSCI All Country World Index (Net Return, EUR) |
| F USD shares   | 4     | 6.7                                     | 11.3                                   | 1.6  | 5.3   | MSCI All Country World Index (Net Return, USD) |
| I EUR shares   | 4     | 10.0                                    | 14.7                                   | 5.1  | 8.8   | MSCI All Country World Index (Net Return, EUR) |
| I USD shares   | 4     | 6.7                                     | 11.3                                   | 1.6  | 5.3   | MSCI All Country World Index (Net Return, USD) |
| XH USD shares  | 4     | 9.4                                     | 13.5                                   | 4.5  | 7.6   | MSCI All Country World Index (hedged into USD) |
| YE CHF shares  | 1,4   | 14.1                                    | 18.8                                   | -0.4   | 3.0   | MSCI All Country World Index (Net Return, CHF) |
| YEH CHF shares   | 1,4   | 7.4                                     | 11.4                                   | -0.3   | 2.6   | MSCI All Country World Index (hedged into CHF) |
| YH AUD shares  | 2     | 7.4                                     | 6.1                                    |  |   | MSCI All Country World Index (hedged into AUD) |
| YH CHF shares  | 4     | 7.4                                     | 11.4                                   | 0.9  | 3.7   | MSCI All Country World Index (hedged into CHF) |
| YH EUR shares  | 4     | 8.7                                     | 12.7                                   | 2.1  | 5.5   | MSCI All Country World Index (hedged into EUR) |
| YH GBP shares  | 4     | 9.4                                     | 13.4                                   | 3.3  | 6.2   | MSCI All Country World Index (hedged into GBP) |
| YH USD shares  | 4     | 9.5                                     | 13.5                                   | 4.6  | 7.6   | MSCI All Country World Index (hedged into USD) |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities II</b> |       |   |  |  |   |  |
| I GBP shares   | 4     | 9.7                                     | 8.4                                    | 14.2   | 11.2  | MSCI Emerging Markets Index (Net Return, GBP)  |

# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|--|-------|---|--|--|---|---|
| <b>Robeco QI Global SDG &amp; Climate Beta Equities</b>    |       |   |  |  |   |   |
| D EUR shares   | 4     | 13.7                                    | 14.7                                   | 5.7  | 7.4   | MSCI All Country World Index (Net Return, EUR)                          |
| D USD shares   | 4     | 10.3                                    | 11.3                                   | 3.6  | 5.3   | MSCI All Country World Index (Net Return, USD)                          |
| F EUR shares   | 4     | 13.8                                    | 14.7                                   | 5.9  | 7.4   | MSCI All Country World Index (Net Return, EUR)                          |
| F USD shares   | 4     | 10.4                                    | 11.3                                   | 3.8  | 5.3   | MSCI All Country World Index (Net Return, USD)                          |
| I EUR shares   | 4     | 13.9                                    | 14.7                                   | 6.0  | 7.4   | MSCI All Country World Index (Net Return, EUR)                          |
| I USD shares   | 4     | 10.5                                    | 11.3                                   | 3.9  | 5.3   | MSCI All Country World Index (Net Return, USD)                          |
| Z EUR shares   | 4     | 14.1                                    | 14.7                                   | 17.8   | 18.3  | MSCI All Country World Index (Net Return, EUR)                          |
| Z GBP shares   | 4     | 11.6                                    | 12.2                                   | 16.0   | 16.5  | MSCI All Country World Index (Net Return, GBP)                          |
| <b>Robeco Quantum Equities</b>                             |       |   |  |  |   |   |
| D EUR shares   | 4     | 14.5                                    | 15.2                                   | 15.0   | 18.0  | MSCI World Index (Net Return, EUR)                                      |
| D USD shares   | 4     | 11.1                                    | 11.7                                   | 18.3   | 21.4  | MSCI World Index (Net Return, USD)                                      |
| F EUR shares   | 4     | 14.8                                    | 15.2                                   | 15.5   | 18.0  | MSCI World Index (Net Return, EUR)                                      |
| F USD shares   | 4     | 11.3                                    | 11.7                                   | 18.8   | 21.4  | MSCI World Index (Net Return, USD)                                      |
| I EUR shares   | 4     | 14.8                                    | 15.2                                   | 15.5   | 18.0  | MSCI World Index (Net Return, EUR)                                      |
| I USD shares   | 4     | 11.4                                    | 11.7                                   | 18.9   | 21.4  | MSCI World Index (Net Return, USD)                                      |
| <b>Robeco Emerging Markets ex China Equities</b>           |       |   |  |  |   |   |
| D EUR shares   | 4     | 10.3                                    | 11.4                                   | 15.5   | 17.1  | MSCI Emerging Markets ex China 10/40 Index (Net Return, EUR)            |
| D USD shares   | 4     | 7.0                                     | 8.1                                    | 13.5   | 15.0  | MSCI Emerging Markets ex China 10/40 Index (Net Return, USD)            |
| F EUR shares   | 4     | 10.7                                    | 11.4                                   | 16.0   | 17.1  | MSCI Emerging Markets ex China 10/40 Index (Net Return, EUR)            |
| F USD shares   | 4     | 7.4                                     | 8.1                                    | 14.0   | 15.0  | MSCI Emerging Markets ex China 10/40 Index (Net Return, USD)            |
| I EUR shares   | 4     | 10.7                                    | 11.4                                   | 16.1   | 17.1  | MSCI Emerging Markets ex China 10/40 Index (Net Return, EUR)            |
| I USD shares   | 4     | 7.4                                     | 8.1                                    | 14.0   | 15.0  | MSCI Emerging Markets ex China 10/40 Index (Net Return, USD)            |
| <b>Robeco Emerging Markets Asia Select Equities</b>        |       |   |  |  |   |   |
| I USD shares   | 2     | 12.2                                    | 13.3                                   |  |   | MSCI Emerging Markets Asia ex China ex Thailand Index (Net Return, USD) |
| IL USD shares  | 2     | 8.6                                     | 9.0                                    |  |   | MSCI Emerging Markets Asia ex China ex Thailand Index (Net Return, USD) |
| Z USD shares   | 2     | 12.3                                    | 13.3                                   |  |   | MSCI Emerging Markets Asia ex China ex Thailand Index (Net Return, USD) |
| <b>Robeco Quantum Market Neutral Equities</b>              |       |   |  |  |   |   |
| F EUR shares   | 4     | -1.6                                    | 2.0                                    | -1.5   | 2.1   | ICE BofA ESTR Overnight Rate Index (EUR)                                |
| <b>Robeco Emerging Markets Climate Transition Equities</b> |       |   |  |  |   |   |
| D EUR shares   | 2     | 0.0                                     | 0.4                                    |  |   | MSCI All Country World Index (Net Return, EUR)                          |
| D USD shares   | 2     | -0.1                                    | 0.3                                    |  |   | MSCI All Country World Index (Net Return, USD)                          |

# Report of the Board of Directors (continued)

## Investment results (continued)

### Global Equity sub-funds (continued)

#### Net Investment results

|              | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|--------------|-------|---|--|--|---|--|
| F EUR shares | 2     | 0.0                                     | 0.4                                    |  |   | MSCI All Country World Index (Net Return, EUR) |
| F USD shares | 2     | -0.1                                    | 0.3                                    |  |   | MSCI All Country World Index (Net Return, USD) |
| I EUR shares | 2     | 0.0                                     | 0.4                                    |  |   | MSCI All Country World Index (Net Return, EUR) |
| I USD shares | 2     | -0.1                                    | 0.3                                    |  |   | MSCI All Country World Index (Net Return, USD) |
| Z GBP shares | 2     | 0.3                                     | 0.7                                    |  |   | MSCI All Country World Index (Net Return, GBP) |

<sup>1</sup> Assuming reinvestment of the distributed dividend. See Notes on page 169.

<sup>2</sup> Share class activated in reporting period. See table on page 7 to 9.

<sup>3</sup> Share class deactivated in reporting period. See table on page 9.

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

## Performance analysis

### Robeco BP Global Premium Equities

Over the reporting period, Robeco BP Global Premium Equities generated a return of 9.7% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund has underperformed the benchmark as market concentration with an emphasis on growth companies has presented a headwind for performance. Both stock selection and sector allocation have detracted almost equally. Market concentration in the magnificent 7 continued to be a hurdle, with the Sub-fund's underweight to information technology and communication services the largest detractors. Underweight to both consumer discretionary and real estate provided some relief. Within stock selection, information technology, consumer discretionary and communication services lagged, while stocks in financials helped offset this disadvantage. Regionally, Europe, the United Kingdom and North America contributed negatively while Japan and the Pacific have offset this disadvantage. With respect to sustainable investing, the Sub-fund qualitatively captures a range of ESG issues which directly and indirectly affect the decision making during the course of the characteristics-based investment process.

### Robeco QI Global Conservative Equities

Over the reporting period, Robeco QI Global Conservative Equities generated a return of 9.9% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The low-risk factor was the primary detractor from relative performance. On the other hand, the value factor added to relative returns and momentum was neutral.

### Robeco Sustainable Global Stars Equities

Over the reporting period, Robeco Sustainable Global Stars Equities generated a return of 18.7% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

Over the reporting period, the Sub-fund showed very strong absolute and relative returns. The positive results were mainly driven by positive sector allocation to the industrials, information technology, healthcare and communications services sector, while the Sub-fund had a slightly negative contribution from the financials and energy sectors, as well as from cash allocation. Within the industrials sector, the Sub-fund had very strong contribution from Hitachi, which is driven by the electrification theme, as the electricity grid around the world needs to be upgraded. Within information technology, the Sub-fund had a very strong attribution from AI semiconductor names, such as Broadcom and Nvidia. During the reporting period, the overall sustainability profile of the Sub-fund was improved further by focusing on the most material ESG factors. Furthermore, the majority of our holdings are under active engagement. The environmental profile of the Sub-fund in terms of greenhouse gas emissions remained well below that of the benchmark.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco Emerging Stars Equities

During the first half year of 2024, Robeco Emerging Stars Equities generated a return of 8.0% (gross of fees in EUR), against a return of 10.8% for its reference index, the MSCI Emerging Markets Index (net return in EUR).

The main negative contributors to the relative performance were an overweight position in Brazil and Korea, an underweight position in India and Taiwan, and a negative stock selection result in China. Not having a position in Saudi Arabia and stock selection in Korea, Brazil and Taiwan contributed positively. During the period, the Sub-fund added weight in Taiwan and reduced positions in Thailand. 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. In addition, the Sub-fund limits investments in companies with an elevated sustainability risk profile and through engagement, the Sub-fund tries to improve the sustainability profile of the companies it invests in.

#### Robeco Emerging Markets Equities

Over the reporting period, Robeco Emerging Markets Equities generated a return of 11.4% (gross of fees in EUR), against a return of 10.8% for its benchmark, the MSCI Emerging Markets Index (net return in EUR).

The Sub-fund slightly outperformed the index. The main positive contributors to the relative performance were the underweight positions in Qatar, Thailand and Saudi Arabia and the overweight position in Hungary and Turkey. Negative contributions came from an overweight in Brazil, Mexico, Indonesia and South Korea, and an underweight in India. 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. In addition, the Sub-fund limits investments in companies with an elevated sustainability risk profile and through engagement, the Sub-fund tries to improve the sustainability profile of the companies it invests in.

#### Robeco QI Emerging Markets Active Equities

Over the reporting period, Robeco QI Emerging Markets Active Equities generated a return of 16.4% (gross of fees in EUR), against a return of 10.8% for its reference index, the MSCI Emerging Markets Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The value factor was the primary contributor to relative performance, while the short term signals, analyst revisions and momentum factors also added to relative returns. On the other hand, the quality factor and of short-term signals contribution detracted from relative performance.

#### Robeco QI Global Momentum Equities

Over the reporting period, Robeco QI Global Momentum Equities generated a return of 22.7% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The momentum factor was the primary contributor to relative performance, while the value, low-risk and quality factors also added to relative returns.

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

Over the reporting period, Robeco QI Global Developed Sustainable Enhanced Index Equities generated a return of 16.5% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The momentum factor was the primary contributor to relative performance, while the quality and analyst revisions factors also added to relative returns. On the other hand, the value and sustainability factors and short-term signals contributed negatively to relative performance.

#### Robeco QI Emerging Markets Enhanced Index Equities

Over the reporting period, Robeco QI Emerging Markets Enhanced Index Equities generated a return of 15.4% (gross of fees in EUR), against a return of 10.8% for its reference index, the MSCI Emerging Markets Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The value factor was the primary contributor to relative performance, while the analyst revisions and momentum also added to relative returns. On the other hand, the quality factor and short-term signals slightly detracted from relative performance.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco QI Emerging Conservative Equities**

Over the reporting period, Robeco QI Emerging Conservative Equities generated a return of 10.5% (gross of fees in EUR), against a return of 10.8% for its reference index, the MSCI Emerging Markets Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The low-risk factor was the primary detractor from relative performance. On the other hand, the momentum and value factors contributed positively to relative returns.

#### **Robeco QI Global Value Equities**

Over the reporting period, Robeco QI Global Value Equities generated a return of 10.2% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The value factor was the primary detractor from relative performance, while the momentum factor also dragged on relative returns. On the other hand, the quality and low-risk factors contributed positively to relative performance.

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

Over the reporting period, Robeco QI Global Developed Multi-Factor Equities generated a return of 14.7% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The value factor was the primary detractor from relative performance, while the low-risk and quality factors also dragged on relative returns. On the other hand, the momentum factor contributed positively to relative performance.

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

Over the reporting period, Robeco QI Emerging Markets Sustainable Active Equities generated a return of 14.2% (gross of fees in EUR), against a return of 10.8% for its reference index, the MSCI Emerging Markets Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The value factor was the primary contributor to relative performance, while the analyst revisions and momentum factors also added to relative returns. On the other hand, the quality and sustainability factors and short-term signals contributed negatively to relative performance.

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

Over the reporting period, Robeco QI Global Developed Conservative Equities generated a return of 11.3% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The low-risk factor was the primary detractor from relative performance. On the other hand, the momentum and value factors added to relative returns.

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

Over the reporting period, Robeco QI Global Developed Active Equities generated a return of 18.0% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The momentum factor was the primary contributor to relative performance, while the analyst revisions, quality factors and short-term signals also added to relative returns. On the other hand, the value factor contributed negatively to relative performance.

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

Over the reporting period, Robeco QI Customized Emerging Markets Enhanced Index Equities I generated a return of 8.9% (gross of fees in USD), against a return of 7.5% for its reference index, the MSCI Emerging Markets Index (net return in USD).

For the period, the Sub-fund outperformed the benchmark. The value factor was the primary contributor to relative performance, while the analyst revisions, momentum and quality factors also added to relative returns. On the other hand, the short-term signals were broadly neutral.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

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

Over the reporting period, Robeco QI Global Quality Equities generated a return of 14.6% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

For the period, the Sub-fund performed in line with the benchmark. The momentum factor was the primary contributor to relative performance, while the value factor also added to relative returns. On the other hand, the low-risk and quality factors contributed negatively to relative returns.

#### **Robeco QI Global SDG & Climate Conservative Equities (formerly RobecoSAM QI Global SDG & Climate Conservative Equities)**

Over the reporting period, Robeco QI Global SDG & Climate Conservative Equities generated a return of 10.6% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The low-risk factor was the primary detractor from relative performance, while the sustainability factor also dragged on relative returns. On the other hand, the value and momentum factors added to relative returns.

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

Over the reporting period, Robeco QI Global Developed Enhanced Index Equities generated a return of 16.9% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The quality, momentum and analyst revisions factors contributed positively to relative performance. On the other hand, the value factor was the primary detractor from relative performance. The short-term signals had a neutral contribution to relative performance.

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

During the first half year of 2024, Robeco Sustainable Emerging Stars Equities generated a return of 3.3% (gross of fees in EUR), against a return of 10.8% for its reference index, the MSCI Emerging Markets Index (net return in EUR).

The main negative contributors to the relative performance were an overweight position in Brazil and Korea, an underweight position in India and negative stock selections result in China, India and Korea. Not having a position in Saudi Arabia and stock selection in Taiwan and South Africa contributed positively. During the period, the Sub-fund added weight in China and reduced positions in India. 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. In addition, the Sub-fund has a better sustainability profile than the MSCI EM Index, limits investments in companies with an elevated sustainability risk profile and through engagement the Sub-fund tries to improve the sustainability profile of the companies it invests in.

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

Over the reporting period, Robeco QI Emerging Markets Sustainable Enhanced Index Equities generated a return of 11.0% (gross of fees in USD), against a return of 7.5% for its reference index, the MSCI Emerging Markets Index (net return in USD).

For the period, the Sub-fund outperformed the benchmark. The value factor was the primary contributor to relative performance, while the analyst revisions, momentum and quality factors also added to relative returns. On the other hand, the sustainability factor detracted from relative returns while the short-term signals were neutral.

#### **Robeco Global SDG Equities (formerly RobecoSAM Global SDG Equities)**

Over the reporting period, Robeco Global SDG Equities generated a return of 15.1% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The in-line performance was driven by positive stock selection that was offset by a negative sector allocation and the lower risk profile of the Sub-fund versus the overall market, with a beta clearly below 1. Stock selection within the healthcare and consumer staples sectors contributed most positively whilst the Sub-fund's largest detractors were preliminary mega-cap stocks which are considered to have a negative or too low positive contribution to the sustainable development goals ("SDGs"). Based on Robeco's proprietary SDG framework, the Sub-fund focuses on companies that generate a positive social/environmental impact by contributing to the achievement of the UN SDGs as defined by the United Nations. The highest allocation is in companies contributing to good health & wellbeing (SDG 3), decent work and economic growth (SDG 8), and industry innovation and infrastructure (SDG 9).

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Global SDG Engagement Equities (formerly RobecoSAM Global SDG Engagement Equities)**

Over the reporting period, Robeco Global SDG Engagement Equities generated a return of 7.2% (gross of fees in USD), against a return of 11.3% for its reference index, the MSCI All Country World Index (net return in USD).

The underperformance of the strategy relative to the benchmark was mainly driven by allocation to and stock selection in the information technology sector. As the Sub-fund did not have exposure to some of the large benchmark names that have been driven by the artificial intelligence theme, such as Nvidia and Microsoft, the strategy had a hard time keeping up with the benchmark. In addition, adverse results from stock-picking in the rest of the sector also explained most of the underperformance. The Sub-fund had weak results from names such as STMicroelectronics, Samsung Electronics and Salesforce.com, which were the main reason for the underperformance. On the flip side, the Sub-fund did have very strong contributions from stock selection in industrials and the communication services sector, but clearly not enough to offset the weak results from the information technology sector.

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

Over the reporting period, Robeco QI Emerging Markets Sustainable Enhanced Index Equities II generated a return of 10.0% (gross of fees in GBP), against a return of 8.4% for its reference index, the MSCI Emerging Markets Index (net return in GBP).

For the period, the Sub-fund outperformed the benchmark. The valuation factor was the primary contributor to relative performance, while the analyst revisions and momentum factors also added to relative returns. On the other hand, the quality and sustainability factors and short-term signals detracted from relative returns.

#### **Robeco QI Global SDG & Climate Beta Equities (formerly RobecoSAM QI Global SDG & Climate Beta Equities)**

Over the reporting period, Robeco QI Global SDG & Climate Beta Equities generated a return of 14.1% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

The Sub-fund underperformed its reference index. The relative performance compared to the reference index can be attributed to differences in the eligible investment universe, due to the sustainability goals of the Sub-fund.

#### **Robeco Quantum Equities**

Over the reporting period, Robeco Quantum Equities generated a return of 15.1% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

For the period, the Sub-fund performed in line with the benchmark. The short-term momentum was the primary detractor to relative performance, while the reversal indicator also dragged on relative returns. On the other hand, the flows, jobs and short-term revisions indicator contributed positively to relative performance.

#### **Robeco Emerging Markets ex China Equities**

Over the reporting period, Robeco Emerging Markets ex China Equities generated a return of 11.2% (gross of fees in EUR), against a return of 11.4% for its reference indices, the MSCI Emerging Markets ex China Index (net return in EUR) till 31st May, 2024 and then the MSCI Emerging Markets ex China 10/40 Index (net return EUR) from the 1st of June, 2024 onwards.

The Sub-fund slightly underperformed the index. The main positive contributors to the relative performance were from the underweights in Thailand and Saudi Arabia and overweight in Turkey. Negative contribution came from an overweight in Brazil, Mexico, and Indonesia and underweight in India. 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. In addition, the Sub-fund limits investments in companies with an elevated sustainability risk profile and through engagement the Sub-fund tries to improve the sustainability profile of the companies it invests in.

#### **Robeco Emerging Markets Asia Select Equities**

Over the reporting period, Robeco Emerging Markets Asia Select Equities generated a return of 12.3% (gross of fees in USD), against a return of 13.3% for its reference index, the MSCI Emerging Markets Asia ex China ex Thailand Index (net return in USD).

The Sub-fund, launched on 23 April 2024, is dedicated to investments in the MSCI Asia EM ex China, and ex Thailand markets. The Sub-fund's strategy is built on comprehensive, on-the-ground fundamental research, utilizing Robeco's exclusive quantitative models for initial screening. This approach is complemented by a thorough integration of ESG factors throughout the investment process.



# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Quantum Market Neutral Equities**

Over the reporting period, Robeco Quantum Market Neutral Equities generated a return of -1.1% (gross of fees in EUR), against a return of 2.0% for its reference index, the ICE BofA ESTR Overnight Rate Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The reversal indicator was the primary detractor to relative performance, while the short-term momentum also dragged on relative returns. On the other hand, flows and short-term revisions indicator added to relative performance.

#### **Robeco Emerging Markets Climate Transition Equities**

Over the reporting period, Robeco Emerging Markets Climate Transition Equities generated a return of 0.3% (gross of fees in GBP), against a return of 0.7% for its reference index, the MSCI Emerging Markets Index (net return in GBP).

The Sub-fund, launched on 24 June 2024, is dedicated to investments that foster a holistic transitioning economy, encompassing climate change, social equity, and biodiversity conservation. It prioritizes companies that have set tangible goals for reducing emissions and those that are actively contributing to emission reduction solutions, as well as entities that support a just transition and the preservation of biodiversity. The Sub-fund's investment strategy is built on in-depth research, leveraging Robeco's proprietary Climate IP and advanced quantitative models, with a strong commitment to fully integrating ESG considerations into every stage of the investment process.

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---|-------|---|--|--|---|---|
| <b>Robeco Asia-Pacific Equities</b>               |       |   |  |  |   |   |
| D EUR shares                                      |       | 12.0                                    | 11.1                                   | 4.7  | 1.1   | MSCI AC Asia Pacific Index (Net Return, EUR)    |
| D USD shares                                      |       | 8.7                                     | 7.8                                    | 1.2  | -2.3  | MSCI AC Asia Pacific Index (Net Return, USD)    |
| F EUR shares                                      |       | 12.4                                    | 11.1                                   | 5.5  | 1.1   | MSCI AC Asia Pacific Index (Net Return, EUR)    |
| F USD shares                                      |       | 9.1                                     | 7.8                                    | 2.0  | -2.3  | MSCI AC Asia Pacific Index (Net Return, USD)    |
| I EUR shares                                      |       | 12.4                                    | 11.1                                   | 5.5  | 1.1   | MSCI AC Asia Pacific Index (Net Return, EUR)    |
| I USD shares                                      |       | 9.1                                     | 7.8                                    | 2.0  | -2.3  | MSCI AC Asia Pacific Index (Net Return, USD)    |
| M USD shares                                      |       | 8.4                                     | 7.8                                    | 0.7  | -2.3  | MSCI AC Asia Pacific Index (Net Return, USD)    |
| Z EUR shares                                      |       | 13.0                                    | 11.1                                   | 6.5  | 1.1   | MSCI AC Asia Pacific Index (Net Return, EUR)    |
| <b>Robeco Sustainable European Stars Equities</b> |       |   |  |  |   |   |
| D EUR shares                                      |       | 8.3                                     | 9.1                                    | 6.2  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| D USD shares                                      |       | 5.0                                     | 5.8                                    | 2.7  | 3.9   | MSCI Europe Index (Net Return, USD)             |
| E EUR shares                                      | 1     | 8.3                                     | 9.1                                    | 6.2  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| F EUR shares                                      |       | 8.6                                     | 9.1                                    | 6.9  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| G EUR shares                                      | 1     | 8.6                                     | 9.1                                    | 6.9  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| I EUR shares                                      |       | 8.6                                     | 9.1                                    | 6.9  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| I GBP shares                                      |       | 6.3                                     | 6.7                                    | 6.4  | 7.0   | MSCI Europe Index (Net Return, GBP)             |
| I USD shares                                      |       | 5.3                                     | 5.8                                    | 3.3  | 3.9   | MSCI Europe Index (Net Return, USD)             |
| M2 EUR shares                                     |       | 7.6                                     | 9.1                                    | 4.9  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| Z EUR shares                                      |       | 9.0                                     | 9.1                                    | 7.8  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| <b>Robeco QI European Conservative Equities</b>   |       |   |  |  |   |   |
| B EUR shares                                      | 1     | 7.4                                     | 9.1                                    | 3.8  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| B USD shares                                      | 1     | 4.2                                     | 5.8                                    | 0.3  | 3.9   | MSCI Europe Index (Net Return, USD)             |
| C EUR shares                                      | 1     | 7.6                                     | 9.1                                    | 4.2  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| C GBP shares                                      | 1     | 5.3                                     | 6.7                                    | 3.8  | 7.0   | MSCI Europe Index (Net Return, GBP)             |
| D EUR shares                                      |       | 7.4                                     | 9.1                                    | 3.8  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| D USD shares                                      |       | 4.2                                     | 5.8                                    | 0.3  | 3.9   | MSCI Europe Index (Net Return, USD)             |
| DH USD shares                                     |       | 8.9                                     | 10.1                                   | 5.1  | 9.2   | MSCI Europe Index (Net Return, hedged into USD) |
| F EUR shares                                      |       | 7.6                                     | 9.1                                    | 4.2  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| I EUR shares                                      |       | 7.6                                     | 9.1                                    | 4.2  | 7.4   | MSCI Europe Index (Net Return, EUR)             |
| IH EUR shares                                     |       | 8.3                                     | 9.2                                    | 3.6  | 6.8   | MSCI Europe Index (Net Return, hedged into EUR) |
| IH USD shares                                     |       | 9.2                                     | 10.1                                   | 5.6  | 9.2   | MSCI Europe Index (Net Return, hedged into USD) |
| M USD shares                                      |       | 3.8                                     | 5.8                                    | -0.3   | 3.9   | MSCI Europe Index (Net Return, USD)             |
| Z EUR shares                                      |       | 7.9                                     | 9.1                                    | 4.8  | 7.4   | MSCI Europe Index (Net Return, EUR)             |

# Report of the Board of Directors (continued)

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

### Net Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in % | Benchmark<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Benchmark<br>return 3 years<br>average or<br>since inception | Index  |
|---|-------|--|--|---|--|--|
| <b>Robeco QI US Conservative Equities</b> |       |  |  |   |  |  |
| D EUR shares                              |       | 11.2   | 17.6   | 8.0   | 12.1   | MSCI North America Index (Net Return, EUR)               |
| D USD shares                              |       | 7.9  | 14.1   | 4.4   | 8.4  | MSCI North America Index (Net Return, USD)               |
| G USD shares                              | 1     | 8.1  | 14.1   | 4.8   | 8.4  | MSCI North America Index (Net Return, USD)               |
| I EUR shares                              |       | 11.4   | 17.6   | 8.3   | 12.1   | MSCI North America Index (Net Return, EUR)               |
| I USD shares                              |       | 8.0  | 14.1   | 4.7   | 8.4  | MSCI North America Index (Net Return, USD)               |
| IH EUR shares                             |       | 8.1  | 13.4   | 3.0   | 6.2  | MSCI North America Index (Net Return, EUR)               |
| <b>Robeco BP US Premium Equities</b>      |       |  |  |   |  |  |
| D EUR shares                              |       | 7.2  | 9.4  | 8.8   | 8.7  | Russell 3000 Value Index (Gross Return, EUR)             |
| D USD shares                              |       | 4.0  | 6.2  | 5.2   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| DH EUR shares                             |       | 3.2  | 5.3  | 2.7   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| E USD shares                              | 1     | 4.0  | 6.2  | 5.2   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| EH GBP shares                             | 1     | 3.9  | 6.0  | 4.0   | 3.8  | Russell 3000 Value Index (Gross Return, hedged into GBP) |
| F EUR shares                              |       | 7.6  | 9.4  | 9.6   | 8.7  | Russell 3000 Value Index (Gross Return, EUR)             |
| F USD shares                              |       | 4.4  | 6.2  | 6.0   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| FH CHF shares                             |       | 2.3  | 4.2  | 2.4   | 1.7  | Russell 3000 Value Index (Gross Return, hedged into CHF) |
| FH EUR shares                             |       | 3.6  | 5.3  | 3.5   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| G GBP shares                              | 1,4   | 5.3  | 7.1  | 5.8   | 6.8  | Russell 3000 Value Index (Gross Return, GBP)             |
| G USD shares                              | 1     | 4.4  | 6.2  | 6.0   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| GH GBP shares                             | 1     | 4.3  | 6.0  | 4.8   | 3.8  | Russell 3000 Value Index (Gross Return, hedged into GBP) |
| I EUR shares                              |       | 7.7  | 9.4  | 9.7   | 8.7  | Russell 3000 Value Index (Gross Return, EUR)             |
| I USD shares                              |       | 4.5  | 6.2  | 6.1   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| IB USD shares                             | 1     | 4.5  | 6.2  | 6.1   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| IE GBP shares                             | 1     | 5.4  | 7.1  | 9.3   | 8.3  | Russell 3000 Value Index (Gross Return, GBP)             |
| IEH EUR shares                            | 1     | 3.6  | 5.3  | 3.6   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| IH EUR shares                             |       | 3.6  | 5.3  | 3.6   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| IH GBP shares                             |       | 4.3  | 6.0  | 4.9   | 3.8  | Russell 3000 Value Index (Gross Return, hedged into GBP) |

# Report of the Board of Directors (continued)

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

### Net Investment results

|                                    | Notes | Investment<br>result<br>reporting<br>period in % | Benchmark<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Benchmark<br>return 3 years<br>average or<br>since inception | Index  |
|------------------------------------|-------|--|--|---|--|--|
| K USD shares                       |       | 4.5  | 6.2  | 6.1   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| M USD shares                       |       | 3.8  | 6.2  | 4.7   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| MH EUR shares                      |       | 2.9  | 5.3  | 2.2   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| X USD shares                       |       | 4.5  | 6.2  | 6.1   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| XH EUR shares                      |       | 3.6  | 5.3  | 3.7   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| Y USD shares                       |       | 4.5  | 6.2  | 6.2   | 5.1  | Russell 3000 Value Index (Gross Return, USD)             |
| YE USD shares                      | 1,4   | 4.5  | 6.2  | 10.2  | 11.3   | Russell 3000 Value Index (Gross Return, USD)             |
| YH CHF shares                      |       | 2.4  | 4.2  | 2.7   | 1.7  | Russell 3000 Value Index (Gross Return, hedged into CHF) |
| YH EUR shares                      |       | 3.7  | 5.3  | 3.7   | 2.8  | Russell 3000 Value Index (Gross Return, hedged into EUR) |
| Z EUR shares                       |       | 8.1  | 9.4  | 10.6  | 8.7  | Russell 3000 Value Index (Gross Return, EUR)             |
| <b>Robeco Chinese Equities</b>     |       |  |  |   |  |  |
| D EUR shares                       |       | 3.3  | 6.4  | -21.3   | -14.6  | MSCI China 10/40 Index (Net Return, EUR)                 |
| D USD shares                       |       | 0.2  | 3.2  | -23.9   | -17.4  | MSCI China 10/40 Index (Net Return, USD)                 |
| E EUR shares                       | 1     | 3.3  | 6.4  | -21.3   | -14.6  | MSCI China 10/40 Index (Net Return, EUR)                 |
| F EUR shares                       |       | 3.7  | 6.4  | -20.7   | -14.6  | MSCI China 10/40 Index (Net Return, EUR)                 |
| I EUR shares                       |       | 3.7  | 6.4  | -20.7   | -14.6  | MSCI China 10/40 Index (Net Return, EUR)                 |
| I USD shares                       |       | 0.6  | 3.2  | -23.3   | -17.4  | MSCI China 10/40 Index (Net Return, USD)                 |
| M USD shares                       |       | 0.0  | 3.2  | -24.3   | -17.4  | MSCI China 10/40 Index (Net Return, USD)                 |
| <b>Robeco Indian Equities</b>      |       |  |  |   |  |  |
| D EUR shares                       |       | 18.2   | 20.5   | 17.7  | 17.3   | MSCI India Index (Net Return, EUR)                       |
| D USD shares                       |       | 14.7   | 16.9   | 13.8  | 13.4   | MSCI India Index (Net Return, USD)                       |
| F EUR shares                       |       | 18.7   | 20.5   | 18.7  | 17.3   | MSCI India Index (Net Return, EUR)                       |
| F USD shares                       | 4     | 15.2   | 16.9   | 29.0  | 34.0   | MSCI India Index (Net Return, USD)                       |
| I EUR shares                       |       | 18.8   | 20.5   | 26.2  | 29.3   | MSCI India Index (Net Return, EUR)                       |
| I USD shares                       |       | 15.2   | 16.9   | 22.3  | 28.0   | MSCI India Index (Net Return, USD)                       |
| <b>Robeco Asian Stars Equities</b> |       |  |  |   |  |  |
| D EUR shares                       |       | 13.5   | 13.1   | 2.4   | -2.5   | MSCI AC Asia ex Japan Index (Net Return, EUR)            |
| D USD shares                       |       | 10.2   | 9.7  | -1.2  | -5.8   | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| DL USD shares                      |       | 10.0   | 9.7  | -1.0  | -5.8   | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| E EUR shares                       | 1     | 13.5   | 13.1   | 2.6   | -2.5   | MSCI AC Asia ex Japan Index (Net Return, EUR)            |
| F EUR shares                       |       | 13.9   | 13.1   | 2.7   | -2.5   | MSCI AC Asia ex Japan Index (Net Return, EUR)            |

# Report of the Board of Directors (continued)

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

### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|--|-------|---|--|--|---|--|
| F GBP shares                                   |       | 11.4                                    | 10.7                                   | 2.2  | -2.9  | MSCI AC Asia ex Japan Index (Net Return, GBP)            |
| I USD shares                                   |       | 10.5                                    | 9.7                                    | -0.7   | -5.8  | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| IL USD shares                                  |       | 10.4                                    | 9.7                                    | -0.4   | -5.8  | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| <b>Robeco Sustainable Asian Stars Equities</b> |       |   |  |  |   |  |
| DL EUR shares                                  |       | 10.7                                    | 13.1                                   | -0.8   | -2.5  | MSCI AC Asia ex Japan Index (Net Return, EUR)            |
| DL USD shares                                  |       | 7.4                                     | 9.7                                    | -4.1   | -5.8  | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| FL USD shares                                  |       | 7.8                                     | 9.7                                    | -3.5   | -5.8  | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| IL EUR shares                                  |       | 11.1                                    | 13.1                                   | -0.2   | -2.5  | MSCI AC Asia ex Japan Index (Net Return, EUR)            |
| IL USD shares                                  |       | 7.8                                     | 9.7                                    | -3.5   | -5.8  | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| S EUR shares                                   |       | 11.2                                    | 13.1                                   | 0.1  | -2.5  | MSCI AC Asia ex Japan Index (Net Return, EUR)            |
| S GBP shares                                   | 4     | 9.0                                     | 10.7                                   | 11.2   | 15.6  | MSCI AC Asia ex Japan Index (Net Return, GBP)            |
| S USD shares                                   |       | 7.9                                     | 9.7                                    | -3.3   | -5.8  | MSCI AC Asia ex Japan Index (Net Return, USD)            |
| <b>Robeco BP US Large Cap Equities</b>         |       |   |  |  |   |  |
| D EUR shares                                   |       | 13.7                                    | 9.9                                    | 11.2   | 9.1   | Russell 1000 Value Index (Gross Return, EUR)             |
| D USD shares                                   |       | 10.3                                    | 6.6                                    | 7.5  | 5.5   | Russell 1000 Value Index (Gross Return, USD)             |
| DH EUR shares                                  |       | 9.4                                     | 5.8                                    | 5.1  | 3.2   | Russell 1000 Value Index (Gross Return, hedged into EUR) |
| E EUR shares                                   | 1     | 13.7                                    | 9.9                                    | 11.2   | 9.1   | Russell 1000 Value Index (Gross Return, EUR)             |
| E USD shares                                   | 1     | 10.3                                    | 6.6                                    | 7.5  | 5.5   | Russell 1000 Value Index (Gross Return, USD)             |
| F EUR shares                                   |       | 14.0                                    | 9.9                                    | 11.9   | 9.1   | Russell 1000 Value Index (Gross Return, EUR)             |
| F GBP shares                                   |       | 11.6                                    | 7.5                                    | 11.4   | 8.7   | Russell 1000 Value Index (Gross Return, GBP)             |
| F USD shares                                   |       | 10.6                                    | 6.6                                    | 8.2  | 5.5   | Russell 1000 Value Index (Gross Return, USD)             |
| F2 EUR shares                                  | 4     | 14.0                                    | 9.9                                    | 9.4  | 6.7   | Russell 1000 Value Index (Gross Return, EUR)             |
| F2 USD shares                                  | 4     | 10.6                                    | 6.6                                    | 14.9   | 12.1  | Russell 1000 Value Index (Gross Return, USD)             |
| F2H EUR shares                                 | 4     | 9.7                                     | 5.8                                    | 12.3   | 9.4   | Russell 1000 Value Index (Gross Return, hedged into EUR) |
| FH EUR shares                                  |       | 9.7                                     | 5.8                                    | 5.7  | 3.2   | Russell 1000 Value Index (Gross Return, hedged into EUR) |
| G GBP shares                                   | 1,4   | 11.6                                    | 7.5                                    | 9.5  | 6.7   | Russell 1000 Value Index (Gross Return, GBP)             |
| G USD shares                                   | 1,4   | 10.6                                    | 6.6                                    | 7.3  | 4.5   | Russell 1000 Value Index (Gross Return, USD)             |

# Report of the Board of Directors (continued)

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

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---|-------|---|--|--|---|---|
| I EUR shares                                      |       | 14.1                                    | 9.9                                    | 12.0   | 9.1   | Russell 1000 Value Index (Gross Return, EUR)                |
| I USD shares                                      |       | 10.7                                    | 6.6                                    | 8.2  | 5.5   | Russell 1000 Value Index (Gross Return, USD)                |
| IE GBP shares                                     | 1     | 11.6                                    | 7.5                                    | 11.5   | 8.7   | Russell 1000 Value Index (Gross Return, GBP)                |
| IE USD shares                                     | 1     | 10.7                                    | 6.6                                    | 8.2  | 5.5   | Russell 1000 Value Index (Gross Return, USD)                |
| IH EUR shares                                     |       | 9.8                                     | 5.8                                    | 5.8  | 3.2   | Russell 1000 Value Index (Gross Return, hedged into EUR)    |
| M USD shares                                      |       | 9.9                                     | 6.6                                    | 6.7  | 5.5   | Russell 1000 Value Index (Gross Return, USD)                |
| M2 USD shares                                     |       | 9.6                                     | 6.6                                    | 6.2  | 5.5   | Russell 1000 Value Index (Gross Return, USD)                |
| <b>Robeco BP US Select Opportunities Equities</b> |       |   |  |  |   |   |
| D EUR shares                                      |       | 6.8                                     | 7.8                                    | 8.4  | 7.2   | Russell Mid Cap Value index (Gross Return, EUR)             |
| D USD shares                                      |       | 3.7                                     | 4.5                                    | 4.8  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| DH CHF shares                                     |       | 1.6                                     | 2.6                                    | 1.2  | 0.2   | Russell Mid Cap Value index (Gross Return, hedged into CHF) |
| DH EUR shares                                     |       | 2.8                                     | 3.7                                    | 2.2  | 1.3   | Russell Mid Cap Value index (Gross Return, hedged into EUR) |
| E USD shares                                      | 1     | 3.7                                     | 4.5                                    | 4.8  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| F EUR shares                                      |       | 7.3                                     | 7.8                                    | 9.3  | 7.2   | Russell Mid Cap Value index (Gross Return, EUR)             |
| F USD shares                                      |       | 4.1                                     | 4.5                                    | 5.6  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| FH CHF shares                                     |       | 2.0                                     | 2.6                                    | 2.0  | 0.2   | Russell Mid Cap Value index (Gross Return, hedged into CHF) |
| FH EUR shares                                     |       | 3.2                                     | 3.7                                    | 3.0  | 1.3   | Russell Mid Cap Value index (Gross Return, hedged into EUR) |
| G USD shares                                      | 1     | 4.1                                     | 4.5                                    | 5.6  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| I EUR shares                                      |       | 7.3                                     | 7.8                                    | 9.4  | 7.2   | Russell Mid Cap Value index (Gross Return, EUR)             |
| I USD shares                                      |       | 4.1                                     | 4.5                                    | 5.8  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| IE USD shares                                     | 1     | 4.1                                     | 4.5                                    | 5.8  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| IH EUR shares                                     |       | 3.3                                     | 3.7                                    | 3.1  | 1.3   | Russell Mid Cap Value index (Gross Return, hedged into EUR) |
| M USD shares                                      |       | 3.4                                     | 4.5                                    | 4.3  | 3.7   | Russell Mid Cap Value index (Gross Return, USD)             |
| <b>Robeco Chinese A-share Equities</b>            |       |   |  |  |   |   |
| D EUR shares                                      |       | 0.7                                     | 1.5                                    | -21.2  | -11.5   | MSCI China A International Index (Net Return, EUR)          |
| D USD shares                                      |       | -2.3                                    | -1.5                                   | -23.9  | -14.4   | MSCI China A International Index (Net Return, USD)          |

# Report of the Board of Directors (continued)

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

### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|--|-------|---|--|--|---|---|
| F EUR shares   |       | 1.1                                     | 1.5                                    | -20.6  | -11.5   | MSCI China A International Index (Net Return, EUR)  |
| I EUR shares   |       | 1.1                                     | 1.5                                    | -20.6  | -11.5   | MSCI China A International Index (Net Return, EUR)  |
| I USD shares   |       | -1.9                                    | -1.5                                   | -23.2  | -14.4   | MSCI China A International Index (Net Return, USD)  |
| IE EUR shares  | 1,4   | 1.1                                     | 1.5                                    | -21.5  | -12.8   | MSCI China A International Index (Net returns, EUR) |
| M2 EUR shares  |       | 0.2                                     | 1.5                                    | -22.0  | -11.5   | MSCI China A International Index (Net Return, EUR)  |
| <b>Robeco QI Chinese A-share Active Equities</b>       |       |   |  |  |   |   |
| I USD shares   |       | 3.6                                     | -1.5                                   | -10.6  | -14.4   | MSCI China A International Index (Net returns, USD) |
| Z EUR shares   |       | 7.3                                     | 1.5                                    | -6.7   | -11.5   | MSCI China A International Index (Net returns, EUR) |
| <b>Robeco QI Chinese A-share Conservative Equities</b> |       |   |  |  |   |   |
| D USD shares   |       | 7.7                                     | -1.5                                   | 0.7  | -14.4   | MSCI China A International Index (Net returns, USD) |
| Z EUR shares   |       | 11.8                                    | 1.5                                    | 5.8  | -11.5   | MSCI China A International Index (Net returns, EUR) |
| <b>Robeco QI European Value Equities</b>               |       |   |  |  |   |   |
| F EUR shares   |       | 6.5                                     | 9.1                                    | 6.5  | 7.4   | MSCI Europe Index (Net Return, EUR)                 |
| I EUR shares   |       | 6.5                                     | 9.1                                    | 6.5  | 7.4   | MSCI Europe Index (Net Return, EUR)                 |
| <b>Robeco QI US Climate Beta Equities</b>              |       |   |  |  |   |   |
| D EUR shares   |       | 16.0                                    | 18.2                                   | 12.3   | 13.3  | MSCI USA Index (Net Return, EUR)                    |
| D USD shares   |       | 12.5                                    | 14.6                                   | 8.6  | 9.5   | MSCI USA Index (Net Return, USD)                    |
| F EUR shares   |       | 16.1                                    | 18.2                                   | 12.6   | 13.3  | MSCI USA Index (Net Return, EUR)                    |
| F USD shares   | 3     | 6.3                                     | 6.7                                    | 7.7  | 7.9   | MSCI USA Index (Net Return, USD)                    |
| I EUR shares   |       | 16.2                                    | 18.2                                   | 12.7   | 13.3  | MSCI USA Index (Net Return, EUR)                    |
| I USD shares   |       | 12.7                                    | 14.6                                   | 8.9  | 9.5   | MSCI USA Index (Net Return, USD)                    |
| IE EUR shares  | 3     | 8.6                                     | 9.0                                    | 19.6   | 20.0  | MSCI USA Index (Net Return, EUR)                    |
| IEH GBP shares   | 3     | 6.2                                     | 6.7                                    | 18.8   | 19.2  | MSCI USA Index (Net Return, hedged into GBP)        |
| S EUR shares   | 3     | 6.4                                     | 6.8                                    | 13.2   | 13.3  | MSCI USA Index (Net Return, EUR)                    |
| S USD shares   | 3     | 6.3                                     | 6.7                                    | 21.2   | 21.5  | MSCI USA Index (Net Return, USD)                    |
| SE EUR shares  | 3     | 8.6                                     | 9.0                                    | 14.7   | 14.8  | MSCI USA Index (Net Return, EUR)                    |
| SE USD shares  | 1,4   | 12.8                                    | 14.6                                   | 19.2   | 20.1  | MSCI USA Index (Net Return, USD)                    |
| SEH EUR shares   | 1,4   | 11.8                                    | 13.8                                   | 15.8   | 17.0  | MSCI USA Index (Net Return, hedged into EUR)        |
| SEH GBP shares   | 1,4   | 12.5                                    | 14.5                                   | 17.3   | 18.2  | MSCI USA Index (Net Return, hedged into GBP)        |
| SH EUR shares  | 3     | 6.0                                     | 6.5                                    | 15.7   | 16.2  | MSCI USA Index (Net Return, EUR)                    |
| <b>Robeco QI European Active Equities</b>              |       |   |  |  |   |   |
| D EUR shares   |       | 9.9                                     | 9.1                                    | 7.0  | 7.4   | MSCI Europe Index (Net Return, EUR)                 |
| F EUR shares   |       | 10.2                                    | 9.1                                    | 7.5  | 7.4   | MSCI Europe Index (Net Return, EUR)                 |
| Z EUR shares   | 4     | 10.6                                    | 9.1                                    | 11.1   | 11.0  | MSCI Europe Index (Net Return, EUR)                 |

# Report of the Board of Directors (continued)

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

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---|-------|---|--|--|---|---|
| <b>Robeco Transition Asian Equities</b> |       |   |  |  |   |   |
| D EUR shares                            | 2     | 1.0                                     | 0.5                                    |  |   | MSCI AC Asia ex Japan Index (Net Return, EUR) |
| D USD shares                            | 2     | 0.9                                     | 0.3                                    |  |   | MSCI AC Asia ex Japan Index (Net Return, USD) |
| F EUR shares                            | 2     | 1.0                                     | 0.5                                    |  |   | MSCI AC Asia ex Japan Index (Net Return, EUR) |
| F USD shares                            | 2     | 0.9                                     | 0.3                                    |  |   | MSCI AC Asia ex Japan Index (Net Return, USD) |
| I EUR shares                            | 2     | 1.0                                     | 0.5                                    |  |   | MSCI AC Asia ex Japan Index (Net Return, EUR) |
| I USD shares                            | 2     | 0.9                                     | 0.3                                    |  |   | MSCI AC Asia ex Japan Index (Net Return, USD) |

<sup>1</sup> Assuming reinvestment of the distributed dividend. See Notes on page 169.

<sup>2</sup> Share class activated in reporting period. See table on page 7 to 9.

<sup>3</sup> Share class deactivated in reporting period. See table on page 9.

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



# Report of the Board of Directors (continued)

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

### Performance analysis

#### Robeco Asia-Pacific Equities

Over the reporting period, Robeco Asia-Pacific Equities generated a return of 13.0% (gross of fees in EUR), against a return of 11.1% for its reference index, the MSCI All Country Asia Pacific (net return in EUR).

The Sub-fund generated a strong outperformance due to positive stock selection and its overweight position in Japan and Korea. An underweight position in the highly valued India market remained a headwind as the positive election results boosted sentiment. Japan continued to re-rate on the back of corporate governance reform but more importantly of strong earnings growth. Hitachi was the largest contributor on strong demand in IT and grid energy, which are essential to the decarbonization pathway. A marginal positive attribution came from a Hong Kong underweight, which had an outsized correction, as the economy was impacted by Northbound travel. The Sub-fund incorporates sustainability risks in company assessments, but the focus is on engagement and improvement rather than exclusion. A substantially lower energy intensity profile over the benchmark is maintained.

#### Robeco Sustainable European Stars Equities

Over the reporting period, Robeco Sustainable European Stars Equities generated a return of 9.0% (gross of fees in EUR), against a return of 9.1% for its reference index, the MSCI Europe Index (net return in EUR).

The in-line performance was the result of positive allocation effects and offsetting negative selection. The positive allocation effect came from the overweight in information technology and underweight in consumer staples and utilities. Stock selection was negative in information technology and consumer discretionary, while it was positive in health care and consumer staples. Despite a high active share of around 75%, the Sub-fund's risk was lower compared to the index. The tracking error remained at around 3%. As the strategy seeks to have a lower environmental footprint and a better ESG risk rating (using Sustainalytics ESG Risk Score) than the benchmark, investment decisions are considering the effect of adding or exiting positions based on these metrics, amongst others. Consequently, the strategy's carbon, water and waste footprint is materially lower and the aggregate ESG risk rating is better than that of the benchmark.

#### Robeco QI European Conservative Equities

Over the reporting period, Robeco QI European Conservative Equities generated a return of 7.9% (gross of fees in EUR), against a return of 9.1% for its reference index, the MSCI Europe Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The low-risk factor was the primary detractor from relative performance, while the momentum factor also dragged on relative returns. On the other hand, the value factor added to relative returns.

#### Robeco QI US Conservative Equities

Over the reporting period, Robeco QI US Conservative Equities generated a return of 8.4% (gross of fees in USD), against a return of 14.1% for its reference index, the MSCI North America Index (net return in USD).

For the period, the Sub-fund underperformed the benchmark. The low-risk factor was the primary detractor from relative performance, while the value and momentum factors also dragged on relative returns.

#### Robeco BP US Premium Equities

Over the reporting period, Robeco BP US Premium Equities generated a return of 4.9% (gross of fees in USD), against a return of 6.2% for its reference index, the Russell 3000 Value Index (total return in USD).

The Sub-fund underperformed the benchmark as continued market concentration and inflation have been headwinds. Stock selection and sector allocation both detracted from relative returns, with mixed results in both areas. Within stock selection, detraction was primarily concentrated in industrials, while financials and energy also weighed on returns. On a positive note, stock picking in information technology and communication services helped to offset this disadvantage through the beginning of the year. From a sector allocation perspective, overweight exposure to health care and consumer discretionary were the top two detractors. Having no exposure to real estate helped offset these disadvantages. With respect to sustainable investing, we qualitatively capture a range of ESG issues which directly and indirectly affect our decision making during the course of our characteristics-based investment process.

# Report of the Board of Directors (continued)

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

### Performance analysis (continued)

#### Robeco Chinese Equities

Over the reporting period, Robeco Chinese Equities generated a return of 4.2% (gross of fees in EUR), against a return of 6.4% for its reference index, the MSCI China 10/40 Index (net returns in EUR).

The Sub-fund underperformed the index driven by underweighting energy and financials sectors, two value sectors. Stock selection on consumer staples and materials, along with underweighting healthcare and overweighting industrials contributed positively. The Chinese equities market had a volatile first half in 2024. The market started the year with a sell-off driven by weak macroeconomic data. The market rebounded as policymakers tried to stabilize it. Foreign capital flowed back in driven by cheap valuations and leading companies initiating buybacks and increasing dividends. The rally continued into mid-May, supported by a Q1 GDP number that reached 5.3%, and policy support for the property sector. The Sub-fund has integrated ESG in the investment process. The Sub-fund focuses on three long-term structural growth themes: consumption upgrade, technology innovation and structural reforms.

#### Robeco Indian Equities

Over the reporting period, Robeco Indian Equities generated a return of 19.4% (gross of fees in EUR), against a return of 20.5% for its reference index, the MSCI India Index (net return in EUR).

The Sub-fund underperformed the benchmark during the period under review, with sector allocation being the primary driver of negative attribution. Our underweight positioning in the energy and utilities sectors contributed negatively to performance. Stock selection was once again the driver of positive attribution, mainly from the consumer discretionary and industrial sectors. Apart from exclusions of weapons, tobacco and coal utility companies, the Sub-fund's ESG lens puts emphasis on companies that practice good governance and which have articulated a coherent strategy on moving towards decarbonization.

#### Robeco Asian Stars Equities

Over the reporting period, Robeco Asian Stars Equities generated a return of 10.9% (gross of fees in USD), against a return of 9.7% for its reference index, the MSCI All Country Asia ex Japan (net return in USD).

The Sub-fund selects stocks with attractive valuation & exciting fundamentals while maintaining positive earnings and price momentum. It is a high conviction strategy with a concentrated portfolio of 42 stocks. This strategy delivered strong relative returns in the first half of 2024. Technology stocks in Asia, especially hardware, semiconductor and IT services stocks in Korea, Taiwan and Vietnam related to the AI thematic, soared with Nvidia frenzy. The 'Value Up' initiative in Korea led to corporates announcing various shareholder improvement plans, which enhanced performance of the Sub-fund. Sustainability is integrated in every investment decision and Robeco's sustainable investing analysts are well positioned to identify attractive investment opportunities. The Sub-fund limits investments in companies with an elevated sustainability risk profile.

#### Robeco Sustainable Asian Stars Equities

Over the reporting period, Robeco Sustainable Asian Stars Equities generated a return of 8.4% (gross of fees in USD), against a return of 9.5% for its reference index, the MSCI All Country Asia ex Japan (net return in USD).

The Sub-fund invests in underappreciated and undiscovered 'best-in-class' sustainability ideas in Asia. It is a high conviction strategy with a concentrated portfolio of 40 stocks and gives exposure to six sustainability themes. The Sub-fund started the year with very strong performance but ended the first half in negative territory. Stock selection was positive in tech-enabling thematic, where the AI related stocks in Korea, Taiwan and performed well. Stocks in the smart energy theme outperformed on the expectation of increasing renewable energy off-take onto the national grid in China as the timing of US rate cuts was delayed, Bank Indonesia raised the interest rate and sent the local stock market into capitulation, which contributed negatively to the Sub-fund's performance. The Sub-fund maintained an excellent carbon footprint ownership of 74% below benchmark. Through engagement efforts, portfolio companies are actively approached to improve their sustainability performance.

# Report of the Board of Directors (continued)

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

### Performance analysis (continued)

#### Robeco BP US Large Cap Equities

Over the reporting period, Robeco BP US Large Cap Equities generated a return of 11.1% (gross of fees in USD), against a return of 6.6% for its reference index, the Russell 1000 Value Index (total return in USD).

The Sub-fund convincingly outperformed the benchmark in a challenging, concentrated environment highly focused on growth companies. Both stock selection and sector allocation contributed meaningfully to outperformance, with stock selection being the primary driver of returns. Within stock selection, information technology was the primary driver of outperformance by a convincing margin with IT devices and semiconductor related businesses performing strongly. Communication services and health care picks also contributed meaningfully during the period. Only two sectors detracted from a stock selection perspective, energy and industrials. Within sector allocation, the Sub-fund added the most value in energy and financials, while utilities was the only detractor of note. With respect to sustainable investing, the Sub-fund qualitatively captures a range of ESG issues which directly and indirectly affect the Sub-fund's decision making during the course of the characteristics-based investment process.

#### Robeco BP US Select Opportunities Equities

Over the reporting period, Robeco BP US Select Opportunities Equities generated a return of 4.5% (gross of fees in USD), against a return of 4.5% for its reference index, the Russell Mid Cap Value index (total return in USD).

The Sub-fund performed roughly in line with the benchmark driven by sector allocation with overweight exposure to industrials and underweight to communication services. Sector allocation was slightly offset by an underweight exposure to utilities, though not compensated by advantages elsewhere. Sector allocation has contributed negatively so far, with primary detractors coming from industrials and financials lagging the broader market result, despite a positive return. Stock selection was strong in information technology and consumer staples, helping to offset disadvantages elsewhere. With respect to sustainable investing, the Sub-fund qualitatively captures a range of ESG issues which directly and indirectly affect the Sub-fund's decision making during the course of the characteristics-based investment process.

#### Robeco Chinese A-share Equities

Over the reporting period, Robeco Chinese A-share Equities generated a return of 1.6% (gross of fees in EUR), against a return of 1.5% for its reference index, the MSCI China A International Index (net returns in EUR).

The Sub-fund slightly outperformed the index. The focus on themes such as industrial upgrade, technology and innovation, in particular driven by AI and exports, contributed positively. The stock selection in consumer discretionary and materials also contributed positively. Underweighting the energy and financials sectors, two value sectors, contributed to underperformance, while stock selection in healthcare performed negatively. The China A-shares market had a volatile first half in 2024. The market started the year with a sell-off driven by weak macroeconomic data and margin calls from local funds' derivative investments. The market rebounded as policymakers tried to stabilize it and supported by a Q1 GDP number that reached 5.3%, and policy support for the property sector. ESG integration is fully incorporated into the investment process, and the Sub-fund maintained a better sustainability risk score than the reference index and earned the Febelfin label.

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

Over the reporting period, Robeco QI Chinese A-share Active Equities generated a return of 7.3% (gross of fees in EUR), against a return of 1.5% for its reference index, the MSCI China A International Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The momentum factor was the primary contributor to relative performance, while the valuation, analyst revisions and quality factors and short-term signals also added to relative returns.

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

Over the reporting period, Robeco QI Chinese A-share Conservative Equities generated a return of 11.8% (gross of fees in EUR), against a return of 1.5% for its reference index, the MSCI China A International Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The momentum factor was the primary contributor to relative performance, while the valuation and low-risk factors also added to relative returns.

# Report of the Board of Directors (continued)

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

### Performance analysis (continued)

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

Over the reporting period, Robeco QI European Value Equities generated a return of 6.9% (gross of fees in EUR), against a return of 9.1% for its reference index, the MSCI Europe Index (net return in EUR).

For the period, the Sub-fund underperformed the benchmark. The valuation factor was the primary detractor to relative performance, while the momentum factor also dragged on relative returns. On the other hand, the low-risk and quality factors contributed positively to the relative performance.

#### **Robeco QI US Climate Beta Equities (formerly RobecoSAM QI US Climate Beta Equities)**

Over the reporting period, Robeco QI US Climate Beta Equities generated a return of 12.9% (gross of fees in USD), against a return of 14.6% for its reference index, the MSCI USA Index (net return in USD).

The Sub-fund underperformed its reference index. The relative performance compared to the reference index can be attributed to differences in the eligible investment universe, due to the sustainability goals of the Sub-fund.

#### **Robeco QI European Active Equities**

Over the reporting period, Robeco QI European Active Equities generated a return of 10.6% (gross of fees in EUR), against a return of 9.1% for its reference index, the MSCI Europe Index (net return in EUR).

For the period, the Sub-fund outperformed the benchmark. The momentum factor was the primary contributor to relative performance, while the analyst revisions and quality factors also added to relative returns. On the other hand, the valuation factor contributed negatively to the relative performance while the short-term signals were neutral.

#### **Robeco Transition Asian Equities**

Over the reporting period, Robeco Transition Asian Equities generated a return of 1.0% (gross of fees in USD), against a return of 0.3% for its reference index, the MSCI All Country Asia ex Japan (Net Return in USD).

The Sub-fund, launched on 24 June 2024, is dedicated to investments that foster a holistic transitioning economy, encompassing climate change, social equity, and biodiversity conservation. It prioritizes companies that have set tangible goals for reducing emissions and those that are actively contributing to emission reduction solutions, as well as entities that support a just transition and the preservation of biodiversity. The Sub-fund's investment strategy is built on in-depth research, leveraging Robeco's proprietary Climate IP and advanced quantitative models, with a strong commitment to fully integrating ESG considerations into every stage of the investment process.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---|-------|---|--|--|---|---|
| <b>Robeco New World Financials</b>          |       |   |  |  |   |   |
| D USD shares                                |       | 3.7                                     | 9.4                                    | -0.7   | 6.2   | MSCI All Country World Financials Index (Net Return, USD)             |
| E EUR shares                                | 1     | 6.9                                     | 12.8                                   | 2.7  | 9.8   | MSCI All Country World Financials Index (Net Return, EUR)             |
| F EUR shares                                |       | 7.3                                     | 12.8                                   | 3.5  | 9.8   | MSCI All Country World Financials Index (Net Return, EUR)             |
| F USD shares                                |       | 4.1                                     | 9.4                                    | 0.1  | 6.2   | MSCI All Country World Financials Index (Net Return, USD)             |
| FH EUR shares                               |       | 5.7                                     | 11.4                                   | -0.1   | 7.3   | MSCI All Country World Financials Index (Net Return, hedged into EUR) |
| FH EUR shares                               |       | 5.7                                     | 11.4                                   | -0.1   | 7.3   | MSCI All Country World Financials Index (Net Return, hedged into EUR) |
| I EUR shares                                |       | 7.3                                     | 12.8                                   | 3.5  | 9.8   | MSCI All Country World Financials Index (Net Return, EUR)             |
| I USD shares                                |       | 4.1                                     | 9.4                                    | 0.1  | 6.2   | MSCI All Country World Financials Index (Net Return, USD)             |
| IE EUR shares                               | 1     | 7.3                                     | 12.8                                   | 3.5  | 9.8   | MSCI All Country World Financials Index (Net Return, EUR)             |
| M USD shares                                |       | 3.5                                     | 9.4                                    | -1.2   | 6.2   | MSCI All Country World Financials Index (Net Return, USD)             |
| M2 EUR shares                               |       | 6.4                                     | 12.8                                   | 1.7  | 9.8   | MSCI All Country World Financials Index (Net Return, EUR)             |
| <b>Robeco Sustainable Property Equities</b> |       |   |  |  |   |   |
| B EUR shares                                | 1     | -2.9                                    | -0.5                                   | -3.1   | -1.2  | S&P Developed Property Index (Net Return, EUR)                        |
| C EUR shares                                | 1     | -2.5                                    | -0.5                                   | -2.4   | -1.2  | S&P Developed Property Index (Net Return, EUR)                        |
| D EUR shares                                |       | -2.9                                    | -0.5                                   | -3.1   | -1.2  | S&P Developed Property Index (Net Return, EUR)                        |
| D USD shares                                |       | -5.8                                    | -3.4                                   | -6.3   | -4.4  | S&P Developed Property Index (Net Return, USD)                        |
| F EUR shares                                |       | -2.5                                    | -0.5                                   | -2.4   | -1.2  | S&P Developed Property Index (Net Return, EUR)                        |
| I EUR shares                                |       | -2.5                                    | -0.5                                   | -2.4   | -1.2  | S&P Developed Property Index (Net Return, EUR)                        |
| I USD shares                                |       | -5.4                                    | -3.4                                   | -5.6   | -4.4  | S&P Developed Property Index (Net Return, USD)                        |
| IE EUR shares                               | 1     | -2.5                                    | -0.5                                   | -2.4   | -1.2  | S&P Developed Property Index (Net Return, EUR)                        |
| IH EUR shares                               |       | -3.7                                    | -1.6                                   | -5.0   | -3.5  | S&P Developed Property Index (Net Return, hedged into EUR)            |
| M USD shares                                |       | -6.0                                    | -3.4                                   | -6.8   | -4.4  | S&P Developed Property Index (Net Return, USD)                        |
| Z GBP shares                                | 4     | -4.2                                    | -2.6                                   | -0.2   | 1.4   | S&P Developed Property Index (Net Return, GBP)                        |
| <b>Robeco Global Consumer Trends</b>        |       |   |  |  |   |   |
| B USD shares                                | 1     | 9.9                                     | 11.3                                   | -4.4   | 5.4   | MSCI All Country World Index (Net Return, USD)                        |
| D EUR shares                                |       | 13.3                                    | 14.7                                   | -1.1   | 9.0   | MSCI All Country World Index (Net Return, EUR)                        |
| D HKD shares                                |       | 9.9                                     | 11.3                                   | -4.3   | 5.6   | MSCI All Country World Index (Net Return, HKD)                        |
| D SGD shares                                |       | 12.9                                    | 14.4                                   | -4.2   | 5.7   | MSCI All Country World Index (Net Return, SGD)                        |
| D USD shares                                |       | 9.9                                     | 11.3                                   | -4.4   | 5.4   | MSCI All Country World Index (Net Return, USD)                        |
| D2 USD shares                               |       | 9.7                                     | 11.3                                   | -4.7   | 5.4   | MSCI All Country World Index (Net Return, USD)                        |
| DH EUR shares                               |       | 10.8                                    | 12.7                                   | -5.6   | 5.7   | MSCI All Country World Index (Net Return, hedged into EUR)            |
| DH USD shares                               |       | 11.8                                    | 13.5                                   | -2.9   | 7.9   | MSCI All Country World Index (Net Return, hedged into USD)            |
| E EUR shares                                | 1     | 13.2                                    | 14.7                                   | -1.2   | 9.0   | MSCI All Country World Index (Net Return, EUR)                        |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Net Investment results

|                | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|----------------|-------|---|--|--|---|--|
| F EUR shares   |       | 13.7                                    | 14.7                                   | -0.4   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| F GBP shares   |       | 11.2                                    | 12.2                                   | -0.8   | 8.6   | MSCI All Country World Index (Net Return, GBP)             |
| F USD shares   |       | 10.3                                    | 11.3                                   | -3.7   | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| FH CHF shares  |       | 9.9                                     | 11.4                                   | -5.9   | 4.0   | MSCI All Country World Index (Net Return, hedged into CHF) |
| FH EUR shares  |       | 11.3                                    | 12.7                                   | -4.9   | 5.7   | MSCI All Country World Index (Net Return, hedged into EUR) |
| I EUR shares   |       | 13.7                                    | 14.7                                   | -0.4   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| I USD shares   |       | 10.3                                    | 11.3                                   | -3.7   | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| IH USD shares  |       | 12.2                                    | 13.5                                   | -2.1   | 7.9   | MSCI All Country World Index (Net Return, hedged into USD) |
| M EUR shares   |       | 13.0                                    | 14.7                                   | -1.6   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| M USD shares   |       | 9.6                                     | 11.3                                   | -4.9   | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| M2 EUR shares  |       | 12.7                                    | 14.7                                   | -2.1   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| M2H USD shares |       | 11.3                                    | 13.5                                   | -3.8   | 7.9   | MSCI All Country World Index (Net Return, hedged into USD) |
| Z EUR shares   |       | 14.2                                    | 14.7                                   | 0.5  | 9.0   | MSCI All Country World Index (Net Return, EUR)             |

### Robeco Global Multi-Thematic

|               |   |      |      |      |      |  |
|---------------|---|------|------|------|------|--|
| D EUR shares  |   | 13.1 | 14.7 | 1.9  | 9.0  | MSCI All Country World Index (Net Return, EUR) |
| D USD shares  | 4 | 9.7  | 11.3 | 25.1 | 22.7 | MSCI All Country World Index (Net Return, USD) |
| F EUR shares  |   | 13.4 | 14.7 | 2.5  | 9.0  | MSCI All Country World Index (Net Return, EUR) |
| F USD shares  | 4 | 10.0 | 11.3 | 25.7 | 22.7 | MSCI All Country World Index (Net Return, USD) |
| I EUR shares  |   | 2.5  | 5.7  | 2.5  | 5.7  | MSCI All Country World Index (Net Return, EUR) |
| I USD shares  | 4 | 10.0 | 11.3 | 25.8 | 22.7 | MSCI All Country World Index (Net Return, USD) |
| M2 EUR shares |   | 12.3 | 14.7 | 0.5  | 9.0  | MSCI All Country World Index (Net Return, EUR) |
| S EUR shares  | 2 | -0.8 | -0.3 |      |      | MSCI All Country World Index (Net Return, EUR) |

### Robeco Digital Innovations

|               |  |      |      |     |     |  |
|---------------|--|------|------|-----|-----|--|
| D EUR shares  |  | 13.9 | 14.7 | 8.0 | 9.0 | MSCI All Country World Index (Net Return, EUR) |
| D USD shares  |  | 10.5 | 11.3 | 4.4 | 5.4 | MSCI All Country World Index (Net Return, USD) |
| F EUR shares  |  | 14.4 | 14.7 | 8.8 | 9.0 | MSCI All Country World Index (Net Return, EUR) |
| F USD shares  |  | 11.0 | 11.3 | 5.2 | 5.4 | MSCI All Country World Index (Net Return, USD) |
| I EUR shares  |  | 14.4 | 14.7 | 8.8 | 9.0 | MSCI All Country World Index (Net Return, EUR) |
| I USD shares  |  | 11.0 | 11.3 | 5.2 | 5.4 | MSCI All Country World Index (Net Return, USD) |
| M USD shares  |  | 10.3 | 11.3 | 3.9 | 5.4 | MSCI All Country World Index (Net Return, USD) |
| M2 EUR shares |  | 13.4 | 14.7 | 6.9 | 9.0 | MSCI All Country World Index (Net Return, EUR) |

### Robeco FinTech

|               |  |      |      |       |     |  |
|---------------|--|------|------|-------|-----|--|
| D EUR shares  |  | 2.0  | 14.7 | -7.4  | 9.0 | MSCI All Country World Index (Net Return, EUR)             |
| D USD shares  |  | -1.0 | 11.3 | -10.4 | 5.4 | MSCI All Country World Index (Net Return, USD)             |
| DH CHF shares |  | -2.4 | 11.4 | -13.0 | 4.0 | MSCI All Country World Index (Net Return, Hedged into CHF) |
| F EUR shares  |  | 2.4  | 14.7 | -6.7  | 9.0 | MSCI All Country World Index (Net Return, EUR)             |
| F GBP shares  |  | 0.2  | 12.2 | -7.1  | 8.6 | MSCI All Country World Index (Net Return, GBP)             |
| F USD shares  |  | -0.7 | 11.3 | -9.8  | 5.4 | MSCI All Country World Index (Net Return, USD)             |
| FH CHF shares |  | -2.0 | 11.4 | -12.4 | 4.0 | MSCI All Country World Index (Net Return, Hedged into CHF) |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Net Investment results

|                                | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|--------------------------------|-------|---|--|--|---|--|
| I EUR shares                   |       | 2.4                                     | 14.7                                   | -6.6   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| I USD shares                   |       | -0.7                                    | 11.3                                   | -9.7   | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| IH EUR shares                  |       | -0.9                                    | 12.7                                   | -11.5  | 5.7   | MSCI All Country World Index (Net Return, Hedged into EUR) |
| M2 EUR shares                  |       | 1.5                                     | 14.7                                   | -8.3   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| M2 USD shares                  |       | -1.5                                    | 11.3                                   | -11.3  | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| X EUR shares                   |       | 2.4                                     | 14.7                                   | -6.5   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| X GBP shares                   |       | 0.2                                     | 12.2                                   | -6.9   | 8.6   | MSCI All Country World Index (Net Return, GBP)             |
| X USD shares                   |       | -0.6                                    | 11.3                                   | -9.6   | 5.4   | MSCI All Country World Index (Net Return, USD)             |
| XH CHF shares                  |       | -2.0                                    | 11.4                                   | -12.2  | 4.0   | MSCI All Country World Index (Net Return, Hedged into CHF) |
| Z EUR shares                   |       | 2.9                                     | 14.7                                   | -5.8   | 9.0   | MSCI All Country World Index (Net Return, EUR)             |
| <b>Robeco Circular Economy</b> |       |   |  |  |   |  |
| D EUR shares                   |       | 11.4                                    | 15.2                                   | 3.9  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| D USD shares                   |       | 8.1                                     | 11.7                                   | 0.5  | 6.9   | MSCI World Index (Net Return, USD)                         |
| DH EUR shares                  | 4     | 9.3                                     | 13.0                                   | 14.4   | 19.2  | MSCI World Index (Net Return, Hedged into EUR)             |
| F EUR shares                   |       | 11.8                                    | 15.2                                   | 4.7  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| F USD shares                   |       | 8.5                                     | 11.7                                   | 1.2  | 6.9   | MSCI World Index (Net Return, USD)                         |
| FH EUR shares                  | 4     | 9.7                                     | 13.0                                   | 15.2   | 19.2  | MSCI World Index (Net Return, Hedged into EUR)             |
| G EUR shares                   | 1     | 11.8                                    | 15.2                                   | 4.7  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| I EUR shares                   |       | 11.8                                    | 15.2                                   | 4.7  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| I USD shares                   |       | 8.5                                     | 11.7                                   | 1.3  | 6.9   | MSCI World Index (Net Return, USD)                         |
| IE EUR shares                  | 1,4   | 11.8                                    | 15.2                                   | 2.2  | 7.4   | MSCI World Index (Net Return, EUR)                         |
| IE USD shares                  | 1,4   | 8.5                                     | 11.7                                   | 17.9   | 20.8  | MSCI World Index (Net Return, USD)                         |
| IH GBP shares                  | 4     | 10.4                                    | 13.7                                   | 19.0   | 24.6  | MSCI World Index (Net Return, Hedged into GBP)             |
| M2 EUR shares                  |       | 10.8                                    | 15.2                                   | 2.9  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| Z EUR shares                   |       | 12.3                                    | 15.2                                   | 5.7  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| Z USD shares                   | 4     | 9.0                                     | 11.7                                   | 17.8   | 18.2  | MSCI World Index (Net Return, USD)                         |
| <b>Robeco Smart Energy</b>     |       |   |  |  |   |  |
| D CHF shares                   |       | 11.8                                    | 19.3                                   | -1.1   | 5.9   | MSCI World Index (Net Return, CHF)                         |
| D EUR shares                   |       | 8.0                                     | 15.2                                   | 3.2  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| D USD shares                   |       | 4.8                                     | 11.7                                   | -0.2   | 6.9   | MSCI World Index (Net Return, USD)                         |
| DH EUR shares                  | 4     | 6.2                                     | 13.0                                   | 1.3  | 6.6   | MSCI World Index (Net Return, Hedged into EUR)             |
| E EUR shares                   | 1     | 8.0                                     | 15.2                                   | 3.2  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| F CHF shares                   |       | 12.3                                    | 19.3                                   | -0.4   | 5.9   | MSCI World Index (Net Return, CHF)                         |
| F EUR shares                   |       | 8.4                                     | 15.2                                   | 4.0  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| F USD shares                   |       | 5.1                                     | 11.7                                   | 0.5  | 6.9   | MSCI World Index (Net Return, USD)                         |
| G GBP shares                   | 1     | 6.0                                     | 12.7                                   | 3.6  | 10.1  | MSCI World Index (Net Return, GBP)                         |
| I CHF shares                   |       | 12.3                                    | 19.3                                   | -0.4   | 5.9   | MSCI World Index (Net Return, CHF)                         |
| I EUR shares                   |       | 8.4                                     | 15.2                                   | 4.0  | 10.5  | MSCI World Index (Net Return, EUR)                         |
| I GBP shares                   |       | 6.0                                     | 12.7                                   | 3.6  | 10.1  | MSCI World Index (Net Return, GBP)                         |
| I USD shares                   |       | 5.2                                     | 11.7                                   | 0.6  | 6.9   | MSCI World Index (Net Return, USD)                         |
| IE EUR shares                  | 1,4   | 8.4                                     | 15.2                                   | 7.1  | 16.9  | MSCI World Index (Net Return, EUR)                         |
| M2 EUR shares                  |       | 7.6                                     | 15.2                                   | 2.4  | 10.5  | MSCI World Index (Net Return, EUR)                         |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index                              |
|--|-------|---|--|--|---|------------------------------------|
| X CHF shares                             | 4     | 12.3                                    | 19.3                                   | 4.0  | 8.4   | MSCI World Index (Net Return, CHF) |
| X EUR shares                             |       | 8.5                                     | 15.2                                   | 4.1  | 10.5  | MSCI World Index (Net Return, EUR) |
| X GBP shares                             |       | 6.1                                     | 12.7                                   | 3.7  | 10.1  | MSCI World Index (Net Return, GBP) |
| X USD shares                             |       | 5.2                                     | 11.7                                   | 0.7  | 6.9   | MSCI World Index (Net Return, USD) |
| Z EUR shares                             |       | 8.9                                     | 15.2                                   | 5.0  | 10.5  | MSCI World Index (Net Return, EUR) |
| Z GBP shares                             | 4     | 6.5                                     | 12.7                                   | 12.4   | 17.5  | MSCI World Index (Net Return, GBP) |
| Z USD shares                             | 4     | 5.6                                     | 11.7                                   | 12.5   | 18.2  | MSCI World Index (Net Return, USD) |
| <b>Robeco Smart Materials</b>            |       |   |  |  |   |                                    |
| D CHF shares                             |       | 5.4                                     | 19.3                                   | -6.0   | 5.9   | MSCI World Index (Net Return, CHF) |
| D EUR shares                             |       | 1.8                                     | 15.2                                   | -1.9   | 10.5  | MSCI World Index (Net Return, EUR) |
| D USD shares                             |       | -1.2                                    | 11.7                                   | -5.1   | 6.9   | MSCI World Index (Net Return, USD) |
| F CHF shares                             |       | 5.8                                     | 19.3                                   | -5.3   | 5.9   | MSCI World Index (Net Return, CHF) |
| F EUR shares                             |       | 2.2                                     | 15.2                                   | -1.2   | 10.5  | MSCI World Index (Net Return, EUR) |
| F USD shares                             |       | -0.9                                    | 11.7                                   | -4.4   | 6.9   | MSCI World Index (Net Return, USD) |
| G EUR shares                             | 1     | 2.2                                     | 15.2                                   | -1.2   | 10.5  | MSCI World Index (Net Return, EUR) |
| G GBP shares                             | 1     | -0.0                                    | 12.7                                   | -1.6   | 10.1  | MSCI World Index (Net Return, GBP) |
| I EUR shares                             |       | 2.2                                     | 15.2                                   | -1.1   | 10.5  | MSCI World Index (Net Return, EUR) |
| I GBP shares                             |       | -0.0                                    | 12.7                                   | -1.5   | 10.1  | MSCI World Index (Net Return, GBP) |
| I USD shares                             |       | -0.9                                    | 11.7                                   | -4.4   | 6.9   | MSCI World Index (Net Return, USD) |
| IE GBP shares                            | 2     | 2.8                                     | 4.3                                    |  |   | MSCI World Index (Net Return, GBP) |
| M2 EUR shares                            |       | 1.4                                     | 15.2                                   | -2.6   | 10.5  | MSCI World Index (Net Return, EUR) |
| Z EUR shares                             | 4     | 2.7                                     | 15.2                                   | -0.7   | 8.8   | MSCI World Index (Net Return, EUR) |
| Z GBP shares                             | 4     | 0.4                                     | 12.7                                   | 6.4  | 17.5  | MSCI World Index (Net Return, GBP) |
| Z USD shares                             | 4     | -0.4                                    | 11.7                                   | 7.8  | 18.2  | MSCI World Index (Net Return, USD) |
| <b>Robeco Smart Mobility</b>             |       |   |  |  |   |                                    |
| D CHF shares                             |       | 4.9                                     | 19.3                                   | -5.4   | 5.9   | MSCI World Index (Net Return, CHF) |
| D EUR shares                             |       | 1.2                                     | 15.2                                   | -1.2   | 10.5  | MSCI World Index (Net Return, EUR) |
| D USD shares                             |       | -1.8                                    | 11.7                                   | -4.5   | 6.9   | MSCI World Index (Net Return, USD) |
| E EUR shares                             | 1,4   | 1.2                                     | 15.2                                   | -0.5   | 9.7   | MSCI World Index (Net Return, EUR) |
| F CHF shares                             |       | 5.3                                     | 19.3                                   | -4.7   | 5.9   | MSCI World Index (Net Return, CHF) |
| F EUR shares                             |       | 1.6                                     | 15.2                                   | -0.5   | 10.5  | MSCI World Index (Net Return, EUR) |
| F USD shares                             |       | -1.4                                    | 11.7                                   | -3.8   | 6.9   | MSCI World Index (Net Return, USD) |
| I EUR shares                             |       | 1.6                                     | 15.2                                   | -0.4   | 10.5  | MSCI World Index (Net Return, EUR) |
| I USD shares                             |       | -1.4                                    | 11.7                                   | -3.7   | 6.9   | MSCI World Index (Net Return, USD) |
| IH GBP shares                            | 2     | 8.2                                     | 11.9                                   |  |   | MSCI World Index (Net Return, GBP) |
| M2 EUR shares                            |       | 0.9                                     | 15.2                                   | -1.9   | 10.5  | MSCI World Index (Net Return, EUR) |
| S USD shares                             |       | -1.3                                    | 11.7                                   | -3.4   | 6.9   | MSCI World Index (Net Return, USD) |
| Z EUR shares                             | 4     | 2.1                                     | 15.2                                   | -1.1   | 8.8   | MSCI World Index (Net Return, EUR) |
| Z GBP shares                             | 4     | -0.1                                    | 12.7                                   | 6.6  | 17.5  | MSCI World Index (Net Return, GBP) |
| Z USD shares                             | 4     | -0.9                                    | 11.7                                   | 4.8  | 18.2  | MSCI World Index (Net Return, USD) |
| <b>Robeco Sustainable Healthy Living</b> |       |   |  |  |   |                                    |
| D EUR shares                             |       | 5.7                                     | 15.2                                   | -0.2   | 10.5  | MSCI World Index (Net Return, EUR) |
| D USD shares                             |       | 2.5                                     | 11.7                                   | -3.5   | 6.9   | MSCI World Index (Net Return, USD) |



# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Net Investment results

|               | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index                              |
|---------------|-------|---|--|--|---|------------------------------------|
| E EUR shares  | 1     | 5.7                                     | 15.2                                   | -0.2   | 10.5  | MSCI World Index (Net Return, EUR) |
| F CHF shares  | 4     | 9.9                                     | 19.3                                   | -5.0   | 4.7   | MSCI World Index (Net Return, CHF) |
| F EUR shares  |       | 6.0                                     | 15.2                                   | 0.6  | 10.5  | MSCI World Index (Net Return, EUR) |
| F USD shares  | 4     | 2.9                                     | 11.7                                   | -4.1   | 5.6   | MSCI World Index (Net Return, USD) |
| I EUR shares  |       | 6.1                                     | 15.2                                   | 0.6  | 10.5  | MSCI World Index (Net Return, EUR) |
| I GBP shares  |       | 3.8                                     | 12.7                                   | 0.2  | 10.1  | MSCI World Index (Net Return, GBP) |
| I USD shares  |       | 2.9                                     | 11.7                                   | -2.7   | 6.9   | MSCI World Index (Net Return, USD) |
| M2 EUR shares |       | 5.3                                     | 15.2                                   | -0.9   | 10.5  | MSCI World Index (Net Return, EUR) |
| Z EUR shares  |       | 6.6                                     | 15.2                                   | 1.5  | 10.5  | MSCI World Index (Net Return, EUR) |
| Z USD shares  | 4     | 3.4                                     | 11.7                                   | 5.6  | 18.2  | MSCI World Index (Net Return, USD) |

### Robeco Sustainable Water

|               |   |      |      |      |      |                                    |
|---------------|---|------|------|------|------|------------------------------------|
| D CHF shares  |   | 9.8  | 19.3 | -1.0 | 5.9  | MSCI World Index (Net Return, CHF) |
| D EUR shares  |   | 6.0  | 15.2 | 3.4  | 10.5 | MSCI World Index (Net Return, EUR) |
| D USD shares  |   | 2.8  | 11.7 | -0.0 | 6.9  | MSCI World Index (Net Return, USD) |
| E EUR shares  | 1 | 6.0  | 15.2 | 3.4  | 10.5 | MSCI World Index (Net Return, EUR) |
| F CHF shares  |   | 10.2 | 19.3 | -0.2 | 5.9  | MSCI World Index (Net Return, CHF) |
| F EUR shares  |   | 6.4  | 15.2 | 4.2  | 10.5 | MSCI World Index (Net Return, EUR) |
| F USD shares  |   | 3.2  | 11.7 | 0.7  | 6.9  | MSCI World Index (Net Return, USD) |
| G EUR shares  | 1 | 6.4  | 15.2 | 4.2  | 10.5 | MSCI World Index (Net Return, EUR) |
| G GBP shares  | 1 | 4.1  | 12.7 | 3.7  | 10.1 | MSCI World Index (Net Return, GBP) |
| I CHF shares  |   | 10.2 | 19.3 | -0.2 | 5.9  | MSCI World Index (Net Return, CHF) |
| I EUR shares  |   | 6.4  | 15.2 | 4.2  | 10.5 | MSCI World Index (Net Return, EUR) |
| I GBP shares  |   | 4.1  | 12.7 | 3.8  | 10.1 | MSCI World Index (Net Return, GBP) |
| I USD shares  |   | 3.2  | 11.7 | 0.7  | 6.9  | MSCI World Index (Net Return, USD) |
| M2 EUR shares |   | 5.6  | 15.2 | 2.6  | 10.5 | MSCI World Index (Net Return, EUR) |
| Z EUR shares  |   | 6.9  | 15.2 | 5.2  | 10.5 | MSCI World Index (Net Return, EUR) |
| Z USD shares  | 4 | 3.7  | 11.7 | 11.3 | 18.2 | MSCI World Index (Net Return, USD) |

### Robeco Global Gender Equality

|               |   |      |      |     |      |                                    |
|---------------|---|------|------|-----|------|------------------------------------|
| D EUR shares  |   | 15.9 | 15.2 | 7.2 | 10.5 | MSCI World Index (Net Return, EUR) |
| D USD shares  |   | 12.4 | 11.7 | 3.6 | 6.9  | MSCI World Index (Net Return, USD) |
| F EUR shares  |   | 16.3 | 15.2 | 7.9 | 10.5 | MSCI World Index (Net Return, EUR) |
| F USD shares  |   | 12.8 | 11.7 | 4.4 | 6.9  | MSCI World Index (Net Return, USD) |
| I EUR shares  |   | 16.3 | 15.2 | 8.0 | 10.5 | MSCI World Index (Net Return, EUR) |
| IE EUR shares | 1 | 16.3 | 15.2 | 8.0 | 10.5 | MSCI World Index (Net Return, EUR) |
| IE GBP shares | 1 | 13.8 | 12.7 | 7.6 | 10.1 | MSCI World Index (Net Return, GBP) |
| M2 EUR shares |   | 15.2 | 15.2 | 6.0 | 10.5 | MSCI World Index (Net Return, EUR) |
| Z EUR shares  |   | 16.8 | 15.2 | 8.9 | 10.5 | MSCI World Index (Net Return, EUR) |

### Robeco Next Digital Billion

|              |   |      |      |       |      |   |
|--------------|---|------|------|-------|------|---|
| D EUR shares | 4 | 10.1 | 10.8 | -18.1 | -0.2 | MSCI Emerging Markets Index (Net Return, EUR) |
| D USD shares | 4 | 6.8  | 7.5  | -20.9 | -3.6 | MSCI Emerging Markets Index (Net Return, USD) |
| F EUR shares | 4 | 10.5 | 10.8 | -17.4 | -0.2 | MSCI Emerging Markets Index (Net Return, EUR) |
| F USD shares | 4 | 7.2  | 7.5  | -20.3 | -3.6 | MSCI Emerging Markets Index (Net Return, USD) |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Net Investment results

|               | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---------------|-------|---|--|--|---|---|
| I EUR shares  | 4     | 10.5                                    | 10.8                                   | -17.4  | -0.2  | MSCI Emerging Markets Index (Net Return, EUR) |
| I USD shares  | 4     | 7.3                                     | 7.5                                    | -20.2  | -3.6  | MSCI Emerging Markets Index (Net Return, USD) |
| M2 EUR shares | 4     | 9.6                                     | 10.8                                   | -19.2  | -1.0  | MSCI Emerging Markets Index (Net Return, EUR) |
| S CHF shares  | 4     | 14.7                                    | 14.8                                   | -20.6  | -4.7  | MSCI Emerging Markets Index (Net Return, CHF) |
| S EUR shares  | 4     | 10.7                                    | 10.8                                   | -16.0  | 0.3   | MSCI Emerging Markets Index (Net Return, EUR) |
| S USD shares  | 4     | 7.4                                     | 7.5                                    | -18.5  | -2.8  | MSCI Emerging Markets Index (Net Return, USD) |

### Robeco Biodiversity Equities

|              |   |     |      |      |      |                                    |
|--------------|---|-----|------|------|------|------------------------------------|
| D EUR shares | 4 | 4.9 | 15.2 | 4.4  | 17.4 | MSCI World Index (Net Return, EUR) |
| D USD shares | 4 | 1.8 | 11.7 | 9.6  | 23.3 | MSCI World Index (Net Return, USD) |
| F EUR shares | 4 | 5.3 | 15.2 | 5.3  | 17.4 | MSCI World Index (Net Return, EUR) |
| F USD shares | 4 | 2.2 | 11.7 | 10.5 | 23.3 | MSCI World Index (Net Return, USD) |
| I EUR shares | 4 | 5.3 | 15.2 | 5.3  | 17.4 | MSCI World Index (Net Return, EUR) |
| I USD shares | 4 | 2.2 | 11.7 | 10.6 | 23.3 | MSCI World Index (Net Return, USD) |
| Z GBP shares | 4 | 3.6 | 12.7 | 5.5  | 16.5 | MSCI World Index (Net Return, GBP) |

### Robeco Net Zero 2050 Climate Equities

|                |   |      |      |      |      |   |
|----------------|---|------|------|------|------|---|
| D EUR shares   | 4 | 16.0 | 18.1 | 15.4 | 18.4 | MSCI World Climate Change Index (Net Return, EUR) |
| D USD shares   | 4 | 12.6 | 14.6 | 19.1 | 22.2 | MSCI World Climate Change Index (Net Return, USD) |
| DCo EUR shares | 4 | 16.0 | 18.1 | 19.9 | 24.8 | MSCI World Climate Change Index (Net Return, EUR) |
| F EUR shares   | 4 | 16.5 | 18.1 | 16.3 | 18.4 | MSCI World Climate Change Index (Net Return, EUR) |
| F USD shares   | 4 | 13.0 | 14.6 | 20.0 | 22.2 | MSCI World Climate Change Index (Net Return, USD) |
| FCo EUR shares | 4 | 16.4 | 18.1 | 20.6 | 24.8 | MSCI World Climate Change Index (Net Return, EUR) |
| I EUR shares   | 4 | 16.5 | 18.1 | 16.4 | 18.4 | MSCI World Climate Change Index (Net Return, EUR) |
| I USD shares   | 4 | 13.0 | 14.6 | 20.1 | 22.2 | MSCI World Climate Change Index (Net Return, USD) |
| ICo EUR shares | 4 | 16.4 | 18.1 | 20.7 | 24.8 | MSCI World Climate Change Index (Net Return, EUR) |
| S EUR shares   | 4 | 16.5 | 18.1 | 16.3 | 18.4 | MSCI World Climate Change Index (Net Return, EUR) |
| S USD shares   | 4 | 13.0 | 14.6 | 20.0 | 22.2 | MSCI World Climate Change Index (Net Return, USD) |
| Z EUR shares   | 4 | 17.1 | 18.1 | 19.2 | 24.2 | MSCI World Climate Change Index (Net Return, EUR) |
| Z GBP shares   | 4 | 14.5 | 15.6 | 18.5 | 22.2 | MSCI World Climate Change Index (Net Return, GBP) |

### Robeco Fashion Engagement

|              |   |      |      |      |      |  |
|--------------|---|------|------|------|------|--|
| D EUR shares | 4 | 2.3  | 14.7 | 14.3 | 25.7 | MSCI All Country World Index (Net Return, EUR) |
| D USD shares | 4 | -0.7 | 11.3 | 15.7 | 27.2 | MSCI All Country World Index (Net Return, USD) |
| F EUR shares | 4 | 2.7  | 14.7 | 14.9 | 25.7 | MSCI All Country World Index (Net Return, EUR) |
| F USD shares | 4 | -0.4 | 11.3 | 16.3 | 27.2 | MSCI All Country World Index (Net Return, USD) |
| I EUR shares | 4 | 2.7  | 14.7 | 14.9 | 25.7 | MSCI All Country World Index (Net Return, EUR) |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Net Investment results

|              | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|--------------|-------|---|--|--|---|--|
| I USD shares | 4     | -0.3                                    | 11.3                                   | 16.4   | 27.2  | MSCI All Country World Index (Net Return, USD) |
| S EUR shares | 2     | 7.3                                     | 12.4                                   |  |   | MSCI All Country World Index (Net Return, EUR) |

### Robeco Gravis Digital Infrastructure Income

|               |     |      |     |  |  |  |
|---------------|-----|------|-----|--|--|--|
| B EUR shares  | 1,2 | -1.1 | 1.7 |  |  | S&P Developed Property Index (Net Return, EUR) |
| B USD shares  | 1,2 | -2.1 | 0.7 |  |  | S&P Developed Property Index (Net Return, USD) |
| C EUR shares  | 1,2 | -0.9 | 1.7 |  |  | S&P Developed Property Index (Net Return, EUR) |
| C GBP shares  | 1,2 | -1.8 | 0.8 |  |  | S&P Developed Property Index (Net Return, GBP) |
| D EUR shares  | 2   | -1.2 | 1.7 |  |  | S&P Developed Property Index (Net Return, EUR) |
| F EUR shares  | 2   | -0.9 | 1.7 |  |  | S&P Developed Property Index (Net Return, EUR) |
| IB EUR shares | 1,2 | -0.9 | 1.7 |  |  | S&P Developed Property Index (Net Return, EUR) |
| IB GBP shares | 1,2 | -1.8 | 0.8 |  |  | S&P Developed Property Index (Net Return, GBP) |

<sup>1</sup> Assuming reinvestment of the distributed dividend. See Notes on page 169.

<sup>2</sup> Share class activated in reporting period. See table on page 7 to 9.

<sup>3</sup> Share class deactivated in reporting period. See table on page 9.

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

## Performance analysis

### Robeco New World Financials

Over the reporting period, Robeco New World Financials generated a return of 7.8% (gross of fees in EUR), against a return of 12.8% for its reference index, the MSCI All Country Financials (net return in EUR).

At the start of the year, the consensus call was for lower rates but despite that the US 10 year yield jumped from 3.9% to a high of 4.6% in April on sticky inflation. In this environment, long duration assets such as fintech equities suffered, and the digital finance trend was a major detractor for the Sub-fund. While US rates tightened global liquidity, especially in emerging markets, the emerging finance trend had a close to neutral contribution to performance. In aging finance strong performance in Japanese life insurers and capital markets plays like Intermediate Capital, Goldman Sachs and KKR helped but the trend still contributed negatively to the performance. Alongside the implementation of Robeco's good governance test, the Sub-fund limits investments in companies with an elevated sustainability risk profile, excluding the 10% bottom ranked companies on ESG from the investment universe. Through engagements like 'Climate Transition of Financial Institutions' the Sub-fund tries to improve the sustainability profile of the invested companies.

### Robeco Sustainable Property Equities

Over the reporting period, Robeco Sustainable Property Equities generated a return of -2.1% (gross of fees in EUR), against a return of -0.5% for its reference index, the S&P Developed Property Index (net return in EUR).

Positive stock selection in Japan was offset by a negative contribution in Europe and North America. Transaction activity including BlackStone's takeover of Apartment Income REIT, a portfolio holding, further drove the rally in this sub-sector. Inflation and volatility in (real) interest rates combined with structural trends have driven performance differences throughout the first half of 2024. While fundamentals remain supportive for property stocks, (re-) financing costs are rising, affecting investment markets. The Sub-fund integrates ESG factors into its investment process and actively monitors and engages with companies on GHG emissions. The Sub-fund has an above-average ESG score and actively steers on a carbon intensity below the benchmark average. In addition, the Sub-fund limits investments in companies with an elevated sustainability risk profile.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco Global Consumer Trends

Over the reporting period, Robeco Global Consumer Trends generated a return of 14.2% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

Equity markets rallied to new highs driven by a very narrow group of technology companies, as the artificial intelligence theme still has very strong momentum. Main lagging sectors are defensive sectors like healthcare and consumer staples, but also cyclical sectors like industrials and materials. The Sub-fund's performance was mostly driven by the digital transformation of consumption theme, in large part due to excitement about the future prospects for artificial intelligence applications. The slowdown in overall consumer spending is causing the health & wellbeing theme to lag the overall market, with exposure to slowing end markets like cosmetics and sporting goods. The strategy has integrated ESG factors into its investment process by adhering to our binding elements like limiting exposure to elevated risk investments, voting in line with Robeco's Proxy Voting Policy and complying with Robeco's exclusion policy.

#### Robeco Global Multi-Thematic (formerly Robeco MegaTrends)

Over the reporting period, Robeco Global Multi-Thematic generated a return of 14.4% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

The Sub-fund slightly lagged the benchmark, but companies exposed to advancements in artificial intelligence, under the Transforming Technologies theme, were the primary contributors to performance. The preserving earth theme was flat while the changing socio-demographics theme impacted the performance negatively. Towards the end of the reporting period, the Sub-fund modified its investment policy and expanded its investment universe to include companies from all of Robeco's thematic equity strategies, consolidating resources and leveraging extensive investment experience. While the investment philosophy and objective remained unchanged, the process now incorporates a network of internal ambassadors for each theme. This enhances the portfolio management team's ability to gather diverse ideas and insights, aiding in bottom-up stock picking and risk diversification across the three themes.

#### Robeco Digital Innovations

Over the reporting period, Robeco Digital Innovations generated a return of 14.9% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

The Sub-fund benefited from the continued strong performance of companies active in the field of artificial intelligence, primarily through its exposure in Nvidia, the largest position in the Sub-fund, and to a lesser extent TSMC and Microsoft. Cybersecurity providers Palo Alto and CyberArk also contributed positively to the performance, as did ERP leader SAP, surgical robots manufacturer Intuitive Surgical and chip testing specialist Teradyne. During the reporting period the Sub-fund started to build positions in 'new data stack' leaders MongoDB and Snowflake, which contributed negatively to performance. Performance was also negatively affected by the Sub-fund's positions in GXO Logistics, Keysight Technologies and Infineon. With respect to sustainable investing, the Sub-fund uses insights from both Robeco's SI Center of Expertise and Sustainalytics in its investment process. The ESG risk score for the portfolio is 16.4 ("low") versus 21.5 ("medium") for the reference index

#### Robeco FinTech

Over the reporting period, Robeco FinTech generated a return of 2.9% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

In 2024, the technology companies related to the financial sector, i.e. fintech, have been mostly competing for investment attention with other technology companies related more to artificial intelligence. Looking at fundamentals, investments continued to deliver mid-teens revenue and earnings growth while valuation multiples have contracted to pre-2017 levels. The financial management part of the fintech investment universe delivered a strong positive performance contribution while payments, financial infrastructure and digital assets had negative contributions. Through active cooperation with SI Analysts and SDG Engagement, companies are supported to improve their sustainability profiles and corporate governance structures. The Sub-fund has a substantial weight allocated to improving financial inclusion, especially in emerging markets such as Brazil, Mexico and India. In the US and other developed markets, fintechs also help people without bank accounts getting financial access and the Sub-fund invests in these fintechs.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Circular Economy (formerly RobecoSAM Circular Economy Equities)**

Over the reporting period, Robeco Circular Economy generated a return of 12.3% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to the underweight to tech mega-cap names in the portfolio, which are not part of the circular economy theme. Information technology and industrials were the main positive contributors to performance. Exposure to infrastructure investments (electrical grid, water) has contributed positively. Renewables remained weak and were among the largest detractors. Cyclical pressure continued to be felt by many companies and was reflected in general weaker demand and longer sales cycles for customers.

The Sub-fund has the following sustainable investment objective: to finance solutions that support the transition from traditional production and consumption patterns toward a circular economy. The strategy integrates sustainability indicators on a continuous basis as part of the stock selection process. Amongst others, the Sub-fund applies norms-based and activity-based exclusions, Robeco's good governance policy and considers principal adverse impacts in the investment process

#### **Robeco Smart Energy (formerly RobecoSAM Smart Energy Equities)**

Over the reporting period, Robeco Smart Energy generated a return of 8.9% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to no exposure to tech mega-cap names in the portfolio, which are not part of the smart energy theme and as such are not included in the universe for the fund. The first half of the year has proven overall challenging for renewables, with higher-for-longer rates and fears of lower political support for clean tech across the US and Eurozone weighing on sentiment. On the other hand, grid equipment suppliers benefited from the strong electrification trend and increasing investments and an additional boost from fast-growing power demands from AI data centers. The latter also strongly boosted energy efficiency solutions for data centers in the strategy's "Big data" sub-cluster.

The sustainable investments of the Sub-fund aim to further the transformation and decarbonization of the global energy sector. Amongst others, the Sub-fund applies norms-based and activity-based exclusions, Robeco's good governance test and considers principal adverse impacts in the investment process.

#### **Robeco Smart Materials (formerly RobecoSAM Smart Materials Equities)**

Over the reporting period, Robeco Smart Materials generated a return of 2.7% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to no exposure to tech mega-cap names in the portfolio, which are not part of the smart materials theme and as such are not included in the universe for the fund. The positive absolute performance was mostly driven by the performance of semiconductor and advanced equipment companies throughout the first half of the year. These companies benefited from the acceleration in capex spending linked to the 'Gen AI' development, coupled with the recovery of the broader semiconductor market. The most significant downturn came from transition metal names, primarily due to the continued weak lithium prices affecting producers coupled with short selling of these companies by hedge funds.

The sustainable investments of the Sub-fund aim to help mitigate the resource scarcity challenge within industries while supporting economic growth. Amongst others, the Sub-fund applies norms-based and activity-based exclusions, Robeco's good governance test and considers principal adverse impacts in the investment process.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Smart Mobility (formerly RobecoSAM Smart Mobility Equities)**

Over the reporting period, Robeco Smart Mobility generated a return of 2.1% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to the underweight to tech mega-cap names in the portfolio, which are not part of the smart mobility theme and as such are not included in the universe for the fund. The positive absolute performance was mostly driven by vehicle intelligence related names, with AI/ADAS related demand continuing strong. Charging infrastructure related companies also contributed positively. The battery value chain was under pressure due to the softening of EV demand from western markets impacting both lithium producers and battery manufacturers focused on Europe and US end markets.

The sustainable investments of the Sub-fund aim to support the transformation and decarbonization of the global transportation sector. Amongst others, the Sub-fund applies norms-based and activity-based exclusions, Robeco's good governance test and considers principal adverse impacts in the investment process.

#### **Robeco Sustainable Healthy Living (formerly RobecoSAM Sustainable Healthy Living Equities)**

Over the reporting period, Robeco Sustainable Healthy Living generated a return of 6.6% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to no exposure to tech mega-cap names in the portfolio and the general low exposure to the strong performing IT sector, both of which are not part of the sustainable healthy living theme. The positive absolute performance was mostly driven by personal care retailers, with mixed performance as they saw quite a strong start to the year and retreated slightly in the second quarter. On the healthcare side, medical tool companies benefited from better orders in what is still a post-Covid normalization; pharmaceutical companies held in the Sub-fund generally performed well with the exception of one key holding due to company specific issues.

The strategy integrates sustainability indicators on a continuous basis as part of the stock selection process. Amongst others, the Sub-fund applies norms-based and activity-based exclusions, Robeco's good governance test and considers principal adverse impacts in the investment process.

#### **Robeco Sustainable Water (formerly RobecoSAM Sustainable Water Equities)**

Over the reporting period, Robeco Sustainable Water generated a return of 6.9% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to no exposure to tech mega-cap names in the portfolio and the general low exposure to the strong performing IT sector, both of which are not part of the sustainable water theme. The positive absolute performance by water treatment companies and water infrastructure related companies also performed well. Other construction-related companies were weaker though still positive, but suffered from the postponement of interest rate cuts. Water analytics companies saw a slight recovery after the expected post-pandemic overstocking stabilization.

The sustainable investments of the Sub-fund aim to help mitigate the global challenges related to scarcity, quality, and allocation of water. Amongst others, the Sub-fund applies norms-based and activity-based exclusions, Robeco's good governance test and considers principal adverse impacts in the investment process.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Global Gender Equality (formerly RobecoSAM Global Gender Equality Equities)**

Over the reporting period, Robeco Global Gender Equality generated a return of 16.8% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

Overall absolute and relative performance was driven by strong stock selection amongst companies with favorable gender scores, especially companies in information technology, pharmaceuticals and banking sectors with strong DE&I characteristics. AI stocks have been the main driver led by Nvidia's triple-digit rally. The strong performance posted by other IT names like semiconductor and software companies have shown that the performance is broader based and not only owing to a single company position. Under-allocation to autos, energy, real estate, and utilities companies also positively contributed to relative return.

The Sub-fund selects leading gender equality companies which focus not only on board-level diversity, but also items including senior and junior management diversity, overall workforce equality, talent retention, and ensuring gender pay equality. The Sub-fund also has a lower environmental footprint versus the MSCI World Index.

#### **Robeco Next Digital Billion**

Over the reporting period, Robeco Next Digital Billion generated a return of 7.7% (gross of fees in USD), against a return of 7.5% for its reference index, the MSCI Emerging Markets Index (net return in USD).

In the wake of a global AI frenzy, emerging markets were mostly driven by a huge rally in semiconductor stocks which are part of the broader AI supply chain. Although the Sub-fund holds positions in SK Hynix (+57%) and Mediatek (+34%), it is not the natural hunting ground for the Next Digital Billion Sub-fund, and hence the underexposure detracted. The Sub-fund's preference for digital transformation players contributed negatively too, as Globant, EPAM and Endava retraced last year's gains. Consumer stocks like Zomato (+62%) and Meituan (+36%) helped, just like Platform companies Sea (+77%), Prosus (+20%) and Reliance (+21%). The Sub-fund moreover was able to sell off its Russian GDR exposure in accordance with rules and regulations. The portfolio has a better Sustainability score compared to the reference index and limits investments in companies with an elevated sustainability risk profile.

#### **Robeco Biodiversity Equities (formerly RobecoSAM Biodiversity Equities)**

Over the reporting period, Robeco Biodiversity Equities generated a return of 5.9% (gross of fees in EUR), against a return of 15.2% for its reference index, the MSCI World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to no exposure to tech mega-cap names in the portfolio and the general low exposure to the strong performing IT sector, both of which are not part of the biodiversity theme. Exposure to global consumer names has proven fruitful as pricing power and reduced input price inflation fueled margin expansion and share prices. Engineering names with strong links to environmental projects have also performed well. In June, exposure to several French companies hurt performance following the surprise early election announcement and ensuing volatility.

The sustainable investments of the Sub-fund aim to support the sustainable use of natural resources and ecosystem services, as well as technologies, products and services that help to reduce biodiversity threats or restore natural habitats. Amongst others, the fund applies norms-based and activity-based exclusions, Robeco's good governance policy and considers principal adverse impacts in the investment process.

#### **Robeco Net Zero 2050 Climate Equities (formerly RobecoSAM Net Zero 2050 Climate Equities)**

Over the reporting period, Robeco Net Zero 2050 Climate Equities generated a return of 17.1% (gross of fees in EUR), against a return of 18.1% for its reference index, the MSCI World Climate Change Index (net return in EUR).

Positive contributions to the relative return of the portfolio came from strong stock-selection in the consumer staples, industrials and materials sectors, while negative contributions came from stock-selection in the information technology, consumer discretionary and healthcare sectors. The main theme was the strong performance from stocks related to the infrastructure buildout around artificial intelligence such as Nvidia and Schneider Electric. Performance was negatively impacted by the underweight positions in large benchmark constituents such as Amazon and Meta Platforms, which performed well. A good contribution came from holdings in healthy food retailer Sprouts Farmers Market, chip maker Nvidia and consultancy firm Tetra Tech. Performance detractors included software player Aspen Technology, wind turbine maker Vestas and chip maker Power Integrations. In terms of carbon footprint, the portfolio remains at least 30% below the overall market, the portfolio has a decarbonization target of 7% per year and is aligned with the pathway to net zero by 2050.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Fashion Engagement (formerly Robeco Fashion Engagement Equities)**

Over the reporting period, Robeco Fashion Engagement generated a return of 3.2% (gross of fees in EUR), against a return of 14.7% for its reference index, the MSCI All Country World Index (net return in EUR).

The Sub-fund's absolute performance was positive, but underperformed the benchmark due to no exposure to tech mega-cap names in the portfolio, and the general low exposure to the strong performing IT sector, both of which are not part of the fashion engagement theme and as such are not included in the universe for the fund. The positive absolute performance was mostly driven by luxury and premium brands, along with sportswear companies, which performed well during the first half of the reporting period. The last months have posed challenges to the fashion industry, whereby governments' discouragement of wealth display is not helpful for luxury's growth momentum, support for local brands is challenging the growth of western sportswear companies, and increased competition from domestic cosmetics brands is raising concerns for multinational companies with substantial exposure to China. The Sub-fund's team completed 20 engagements with investee companies, bringing the total number of engagement calls since the Sub-fund's launch to 44.

The Sub-fund promotes structural changes in the fashion industry by engaging with companies on the industry's sustainability challenges. The companies are selected for their financial return and for showing potential and intention to address the industry's sustainability challenges and driving systemic change for the fashion industry.

#### **Robeco Gravis Digital Infrastructure Income**

Over the reporting period, Robeco Gravis Digital Infrastructure Income generated a return of -0.5% (gross of fees in EUR), against a return of 1.7% for its reference index, the S&P Developed Property Index (net return in EUR).

Analysing the performance in more detail reveals that logistics, incorporating both e-commerce fulfilment centres and urban logistics warehouses, was the best performing infrastructure type delivering a positive performance during the period. The second best performing next generation infrastructure types were data centers, followed by cell towers. However, they both contributed negatively to the performance. Within the logistics subsector, there was a strong contribution from Catena in Sweden, driven by strong long-term demand trends for logistics facilities. Within data centers NEXTDC, an Australian data center owner and operator, saw a strong performance after it raised AUD 1.3 bln (approximately EUR 790 mln) from existing investors via a share issue which the Sub-fund participated in. NEXTDC intends to use the proceeds to fund its expansion plans. During the period, a new position was initiated in Cordiant Digital Infrastructure, an owner and operator of digital infrastructure assets in the US, the EEA and the UK. Cordiant invests in the critical infrastructure of the modern internet through five portfolio companies holding a diversified asset mix including data centres, mobile & broadcast towers and fibre-optic networks. The Sub-fund incorporates sustainability risks in company assessments, but the focus is on engagement and improvement rather than exclusion. The portfolio has a better Sustainalytics score compared to the reference index and limits investments in companies with an elevated sustainability risk profile.



# Report of the Board of Directors (continued)

## Global Bond sub-funds

### Net Investment results

|                                | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|--------------------------------|-------|---|--|--|---|---|
| <b>Robeco High Yield Bonds</b> |       |   |  |  |   |   |
| 0BxH AUD shares                | 1     | 1.3                                     | 2.0                                    | 0.1  | 0.6   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into AUD) |
| 0BxH RMB shares                | 1     | 0.6                                     | 1.5                                    | -0.0   | 1.3   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CNH) |
| 0BxH USD shares                | 1     | 1.9                                     | 2.6                                    | 1.4  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| 0CH GBP shares                 | 1     | 2.1                                     | 2.5                                    | 1.0  | 1.1   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into GBP) |
| 0D3H USD shares                | 1     | 1.7                                     | 2.6                                    | 1.0  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| 0DH EUR shares                 |       | 1.1                                     | 1.8                                    | -0.6   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| 0DH USD shares                 |       | 1.9                                     | 2.6                                    | 1.4  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| 0EH EUR shares                 | 1     | 1.1                                     | 1.8                                    | -0.6   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| 0FH EUR shares                 |       | 1.4                                     | 1.8                                    | -0.1   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| 0IH CHF shares                 |       | -0.3                                    | 0.6                                    | -1.2   | -1.3  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CHF) |
| 0IH EUR shares                 |       | 1.4                                     | 1.8                                    | 0.0  | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| 0IH USD shares                 |       | 2.2                                     | 2.6                                    | 2.1  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| 0MH USD shares                 |       | 1.8                                     | 2.6                                    | 1.2  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| BH EUR shares                  | 1     | 1.1                                     | 1.8                                    | -0.6   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| BxH AUD shares                 | 1     | 1.3                                     | 2.0                                    | 0.1  | 0.6   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into AUD) |
| BxH HKD shares                 | 1     | 1.1                                     | 2.1                                    | 0.6  | 1.2   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into HKD) |
| BxH RMB shares                 | 1     | 0.8                                     | 1.5                                    | 0.0  | 1.3   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CNH) |
| BxH USD shares                 | 1     | 1.9                                     | 2.6                                    | 1.4  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| CH EUR shares                  | 1     | 1.4                                     | 1.8                                    | -0.1   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| CH USD shares                  | 1     | 2.2                                     | 2.6                                    | 2.0  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| D EUR shares                   |       | 4.2                                     | 4.9                                    | 3.7  | 4.3   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (in EUR)          |
| D2H USD shares                 |       | 1.7                                     | 2.6                                    | 1.0  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| D3H USD shares                 | 1     | 1.7                                     | 2.6                                    | 1.0  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| DH AUD shares                  |       | 1.3                                     | 2.0                                    | 0.1  | 0.6   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into AUD) |
| DH CHF shares                  |       | -0.3                                    | 0.6                                    | -1.8   | -1.3  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CHF) |
| DH EUR shares                  |       | 1.1                                     | 1.8                                    | -0.6   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|                 | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|-----------------|-------|---|--|--|---|---|
| DH USD shares   |       | 1.9                                     | 2.6                                    | 1.4  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| EH EUR shares   | 1     | 1.1                                     | 1.8                                    | -0.6   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| FH CHF shares   |       | 0.0                                     | 0.6                                    | -1.3   | -1.3  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CHF) |
| FH EUR shares   |       | 1.4                                     | 1.8                                    | -0.1   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| FH GBP shares   |       | 2.1                                     | 2.5                                    | 1.1  | 1.1   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into GBP) |
| FH USD shares   |       | 2.1                                     | 2.6                                    | 2.0  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| GH EUR shares   | 1     | 1.4                                     | 1.8                                    | -0.1   | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| I EUR shares    |       | 4.5                                     | 4.9                                    | 4.4  | 4.3   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (in EUR)          |
| I USD shares    |       | 1.4                                     | 1.8                                    | 0.9  | 0.8   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (in USD)          |
| IBH CHF shares  | 1     | 0.0                                     | 0.6                                    | -1.2   | -1.3  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CHF) |
| IBxH EUR shares | 1     | 1.4                                     | 1.8                                    | 0.0  | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| IBxH USD shares | 1     | 2.2                                     | 2.6                                    | 2.1  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| IEH EUR shares  | 1     | 1.4                                     | 1.8                                    | 0.0  | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| IEH USD shares  | 1     | 2.2                                     | 2.6                                    | 2.1  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| IExH USD shares | 1     | 2.2                                     | 2.6                                    | 2.1  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| IH CHF shares   |       | 0.1                                     | 0.6                                    | -1.2   | -1.3  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CHF) |
| IH EUR shares   |       | 1.4                                     | 1.8                                    | 0.0  | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| IH GBP shares   |       | 2.1                                     | 2.5                                    | 1.1  | 1.1   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into GBP) |
| IH USD shares   |       | 2.2                                     | 2.6                                    | 2.1  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| M2H USD shares  |       | 1.4                                     | 2.6                                    | 0.5  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| M3H USD shares  | 1     | 1.4                                     | 2.6                                    | 0.5  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| MH USD shares   |       | 1.8                                     | 2.6                                    | 1.2  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |
| ZH CAD shares   |       | 2.2                                     | 2.3                                    | 2.2  | 1.4   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into CAD) |
| ZH EUR shares   |       | 1.7                                     | 1.8                                    | 0.7  | -0.0  | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into EUR) |
| ZH USD shares   |       | 2.5                                     | 2.6                                    | 2.7  | 2.0   | Bloomberg US Corporate High Yield + Pan Euro HY ex Financials 2.5% Issuer Cap (hedged into USD) |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|                              | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|------------------------------|-------|---|--|--|---|---|
| <b>Robeco Global Credits</b> |       |   |  |  |   |   |
| 0FH EUR shares               |       | -0.1                                    | -0.5                                   | -4.1   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| CH EUR shares                | 1     | -0.2                                    | -0.5                                   | -4.2   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| D3H USD shares               | 1     | 0.1                                     | 0.3                                    | -3.2   | -2.0  | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| DH SEK shares                |       | -0.4                                    | -0.6                                   | -4.4   | -3.9  | Bloomberg Global Aggregate Corporates Index (hedged into SEK) |
| DH EUR shares                |       | -0.4                                    | -0.5                                   | -4.5   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| DH USD shares                |       | 0.4                                     | 0.3                                    | -2.5   | -2.0  | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| EH EUR shares                | 1     | -0.4                                    | -0.5                                   | -4.5   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| FH CHF shares                |       | -1.4                                    | -1.7                                   | -5.4   | -5.3  | Bloomberg Global Aggregate Corporates Index (hedged into CHF) |
| FH EUR shares                |       | -0.2                                    | -0.5                                   | -4.2   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| FH GBP shares                |       | 0.5                                     | 0.1                                    | -3.0   | -2.9  | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| FH USD shares                |       | 0.6                                     | 0.3                                    | -2.2   | -2.0  | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| I USD shares                 |       | -0.6                                    | -0.9                                   | -3.7   | -3.7  | Bloomberg Global Aggregate Corporates Index (in USD)          |
| IBH EUR shares               | 1     | -0.1                                    | -0.5                                   | -4.1   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| IBH GBP shares               | 1     | 0.5                                     | 0.1                                    | -2.9   | -2.9  | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| IBH JPY shares               | 1     | -2.2                                    | -2.6                                   | -6.2   | -6.1  | Bloomberg Global Aggregate Corporates Index (hedged into JPY) |
| IBH USD shares               | 1     | 0.6                                     | 0.3                                    | -2.1   | -2.0  | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| IEH AUD shares               | 1     | 0.0                                     | -0.3                                   | -3.4   | -3.4  | Bloomberg Global Aggregate Corporates Index (hedged into AUD) |
| IH BRL shares                |       | -10.4                                   | -10.9                                  | 1.2  | 1.1   | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| IH EUR shares                |       | -0.2                                    | -0.5                                   | -4.1   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| IH GBP shares                |       | 0.5                                     | 0.1                                    | -2.9   | -2.9  | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| IH SEK shares                |       | -0.1                                    | -0.6                                   | -3.9   | -3.9  | Bloomberg Global Aggregate Corporates Index (hedged into SEK) |
| IH SGD shares                |       | -0.2                                    | -0.6                                   | -3.0   | -3.0  | Bloomberg Global Aggregate Corporates Index (hedged into SGD) |
| IH USD shares                |       | 0.6                                     | 0.3                                    | -2.1   | -2.0  | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| M2H EUR shares               |       | -0.9                                    | -0.5                                   | -5.4   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| Z2H EUR shares               |       | 0.1                                     | -0.5                                   | -3.6   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|---|-------|---|--|--|---|--|
| <b>Robeco QI Dynamic High Yield</b>           |       |   |  |  |   |  |
| CH EUR shares                                 | 1     | 2.6                                     | 2.5                                    | 1.9  | -0.5  | Bloomberg Global High Yield Corporate Index (hedged into EUR)    |
| EH EUR shares                                 | 1     | 2.4                                     | 2.5                                    | 1.5  | -0.5  | Bloomberg Global High Yield Corporate Index (hedged into EUR)    |
| IBH GBP shares                                | 1     | 3.3                                     | 3.1                                    | 3.2  | 0.6   | Bloomberg Global High Yield Corporate Index (hedged into GBP)    |
| IH EUR shares                                 |       | 2.6                                     | 2.5                                    | 2.0  | -0.5  | Bloomberg Global High Yield Corporate Index (hedged into EUR)    |
| IH GBP shares                                 |       | 3.3                                     | 3.1                                    | 3.2  | 0.6   | Bloomberg Global High Yield Corporate Index (hedged into GBP)    |
| IH USD shares                                 |       | 3.4                                     | 3.3                                    | 4.1  | 1.5   | Bloomberg Global High Yield Corporate Index (hedged into USD)    |
| <b>Robeco QI Global Multi-Factor Credits</b>  |       |   |  |  |   |  |
| CH EUR shares                                 | 1     | -0.5                                    | -0.5                                   | -4.4   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR)    |
| FH EUR shares                                 |       | -0.5                                    | -0.5                                   | -4.3   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR)    |
| IH EUR shares                                 |       | -0.4                                    | -0.5                                   | -4.3   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR)    |
| IH GBP shares                                 |       | 0.2                                     | 0.1                                    | -3.2   | -2.9  | Bloomberg Global Aggregate Corporates Index (hedged into GBP)    |
| IH JPY shares                                 |       | -2.5                                    | -2.6                                   | -6.3   | -6.1  | Bloomberg Global Aggregate Corporates Index (hedged into JPY)    |
| IH USD shares                                 |       | 0.4                                     | 0.3                                    | -2.3   | -2.0  | Bloomberg Global Aggregate Corporates Index (hedged into USD)    |
| ZBH GBP shares                                | 1,4   | 0.4                                     | 0.1                                    | 7.1  | 7.0   | Bloomberg Global Aggregate Corporates Index (hedged into GBP)    |
| ZH EUR shares                                 | 3     | -0.5                                    | -0.4                                   | -4.3   | -4.4  | Bloomberg Global Aggregate Corporates Index (hedged into EUR)    |
| <b>Robeco QI Global Multi-Factor Bonds</b>    |       |   |  |  |   |  |
| IH EUR shares                                 |       | -0.2                                    | -0.6                                   | -3.8   | -3.5  | Bloomberg Global Aggregate Index (hedged into EUR)               |
| ZH GBP shares                                 |       | 0.6                                     | -0.0                                   | -2.2   | -2.3  | Bloomberg Global Aggregate Index (hedged into GBP)               |
| <b>Robeco Global Credits - Short Maturity</b> |       |   |  |  |   |  |
| D2H USD shares                                |       | 1.5                                     | 1.8                                    | 0.3  | 0.8   | Bloomberg Global Aggregate Corporate 1-5 years (hedged into USD) |
| DH EUR shares                                 | 4     | 0.9                                     | 1.0                                    | 3.2  | 3.3   | Bloomberg Global Aggregate Corporate 1-5 years (hedged into EUR) |
| DH SEK shares                                 | 4     | 0.9                                     | 1.0                                    | 1.4  | 1.6   | Bloomberg Global Aggregate Corporate 1-5 years (hedged into SEK) |
| FH EUR shares                                 |       | 1.0                                     | 1.0                                    | -1.1   | -1.0  | Bloomberg Global Aggregate Corporate 1-5 years (hedged into EUR) |
| IBH GBP shares                                | 1     | 1.7                                     | 1.7                                    | 0.3  | 0.2   | Bloomberg Global Aggregate Corporate 1-5 years (hedged into GBP) |
| IH EUR shares                                 |       | 1.1                                     | 1.0                                    | -1.0   | -1.0  | Bloomberg Global Aggregate Corporate 1-5 years (hedged into EUR) |
| IH GBP shares                                 |       | 1.7                                     | 1.7                                    | 0.3  | 0.2   | Bloomberg Global Aggregate Corporate 1-5 years (hedged into GBP) |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|                | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|----------------|-------|---|--|--|---|--|
| IH USD shares  |       | 1.8                                     | 1.8                                    | 0.9  | 0.8   | Bloomberg Global Aggregate Corporate 1-5 years (hedged into USD) |
| M2H EUR shares |       | 0.7                                     | 1.0                                    | -1.8   | -1.0  | Bloomberg Global Aggregate Corporate 1-5 years (hedged into EUR) |
| Z EUR shares   | 2     | 1.3                                     | 1.3                                    |  |   | Bloomberg Global Aggregate Corporate 1-5 years (in EUR)          |

### Robeco Corporate Hybrid Bonds

|                |   |     |     |      |      |  |
|----------------|---|-----|-----|------|------|--|
| CH EUR shares  | 1 | 3.5 | 3.2 | -0.3 | -0.1 | Bloomberg Global Corporate Hybrids 3% Issuer Cap (hedged into EUR) |
| IH EUR shares  |   | 3.5 | 3.2 | -0.2 | -0.1 | Bloomberg Global Corporate Hybrids 3% Issuer Cap (hedged into EUR) |
| IH USD shares  |   | 4.3 | 3.9 | 1.7  | 1.8  | Bloomberg Global Corporate Hybrids 3% Issuer Cap (hedged into USD) |
| M2H EUR shares |   | 2.8 | 3.2 | -1.7 | -0.1 | Bloomberg Global Corporate Hybrids 3% Issuer Cap (hedged into EUR) |

### Robeco QI Global Multi-Factor High Yield

|               |  |     |     |     |      |   |
|---------------|--|-----|-----|-----|------|---|
| FH EUR shares |  | 1.8 | 2.2 | 0.6 | -0.0 | Bloomberg Global High Yield Corporates ex. Financials (hedged into EUR) |
| FH USD shares |  | 2.6 | 3.0 | 2.8 | 2.0  | Bloomberg Global High Yield Corporates ex. Financials (hedged into USD) |
| IH EUR shares |  | 1.9 | 2.2 | 0.7 | -0.0 | Bloomberg Global High Yield Corporates ex. Financials (hedged into EUR) |
| Z EUR shares  |  | 5.3 | 5.4 | 5.8 | 4.4  | Bloomberg Global High Yield Corporates ex. Financials (in EUR)          |

### Robeco SDG Credit Income

|                 |     |     |  |      |     |  |
|-----------------|-----|-----|--|------|-----|--|
| Bx USD shares   | 1   | 1.6 |  | -0.6 | N/A |  |
| BxH EUR shares  | 1   | 0.7 |  | -2.7 | N/A |  |
| BxH HKD shares  | 1   | 1.0 |  | -1.4 | N/A |  |
| BxH SGD shares  | 1   | 0.7 |  | -1.6 | N/A |  |
| C USD shares    | 1   | 1.8 |  | -0.1 | N/A |  |
| CH EUR shares   | 1   | 1.0 |  | -2.2 | N/A |  |
| CH GBP shares   | 1   | 1.6 |  | -0.9 | N/A |  |
| D2 USD shares   |     | 1.3 |  | -1.1 | N/A |  |
| D3 USD shares   | 1   | 1.3 |  | -1.1 | N/A |  |
| DH EUR shares   |     | 0.7 |  | -2.7 | N/A |  |
| EH EUR shares   | 1   | 0.7 |  | -2.7 | N/A |  |
| F USD shares    |     | 1.8 |  | -0.1 | N/A |  |
| FH EUR shares   |     | 1.0 |  | -2.2 | N/A |  |
| I USD shares    |     | 1.9 |  | -0.0 | N/A |  |
| IBH GBP shares  | 1,4 | 1.7 |  | -0.7 | N/A |  |
| IBx USD shares  | 1   | 1.9 |  | -0.0 | N/A |  |
| IBxH SGD shares | 1   | 1.0 |  | -1.0 | N/A |  |
| IE USD shares   | 1   | 1.9 |  | 0.0  | N/A |  |
| IH EUR shares   |     | 1.0 |  | -2.1 | N/A |  |
| IH GBP shares   |     | 1.7 |  | -0.9 | N/A |  |
| M2H EUR shares  |     | 0.4 |  | -3.5 | N/A |  |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|                | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index |
|----------------|-------|---|--|--|---|-------|
| M3 USD shares  | 1     | 1.2                                     |  | -1.4   |   | N/A   |
| M3H EUR shares | 1     | 0.4                                     |  | -3.5   |   | N/A   |
| ZBH AUD shares | 1     | 1.5                                     |  | -0.7   |   | N/A   |
| ZH EUR shares  | 4     | 1.3                                     |  | -1.6   |   | N/A   |

### Robeco Global SDG Credits

|                 |     |      |      |      |      |   |
|-----------------|-----|------|------|------|------|---|
| CH AUD shares   | 1   | 0.2  | -0.3 | -3.7 | -3.4 | Bloomberg Global Aggregate Corporates Index (hedged into AUD) |
| CH EUR shares   | 1   | -0.1 | -0.5 | -4.4 | -4.0 | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| CH USD shares   | 1   | 0.7  | 0.3  | -2.3 | -2.0 | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| DH EUR shares   |     | -0.3 | -0.5 | -4.8 | -4.0 | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| DH SEK shares   |     | -0.3 | -0.6 | -4.6 | -3.9 | Bloomberg Global Aggregate Corporates Index (hedged into SEK) |
| DH USD shares   |     | 0.5  | 0.3  | -2.8 | -2.0 | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| EH SEK shares   | 1,4 | -0.3 | -0.6 | 3.4  | 3.8  | Bloomberg Global Aggregate Corporates Index (hedged into SEK) |
| FH CHF shares   |     | -1.3 | -1.7 | -5.6 | -5.3 | Bloomberg Global Aggregate Corporates Index (hedged into CHF) |
| FH EUR shares   |     | -0.0 | -0.5 | -4.3 | -4.0 | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| FH GBP shares   |     | 0.6  | 0.1  | -3.3 | -2.9 | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| FH USD shares   |     | 0.7  | 0.3  | -2.4 | -2.0 | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| GH GBP shares   | 1   | 0.6  | 0.1  | -3.3 | -2.9 | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| IBxH USD shares | 1,4 | 0.8  | 0.3  | -2.7 | -2.4 | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| IEH GBP shares  | 1   | 0.6  | 0.1  | -3.2 | -2.9 | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| IH CHF shares   |     | -1.3 | -1.7 | -5.5 | -5.3 | Bloomberg Global Aggregate Corporates Index (hedged into CHF) |
| IH EUR shares   |     | -0.0 | -0.5 | -4.3 | -4.0 | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| IH GBP shares   |     | 0.6  | 0.1  | -3.2 | -2.9 | Bloomberg Global Aggregate Corporates Index (hedged into GBP) |
| IH JPY shares   |     | -2.1 | -2.6 | -6.4 | -6.1 | Bloomberg Global Aggregate Corporates Index (hedged into JPY) |
| IH NOK shares   | 4   | 0.3  | -0.3 | 6.8  | 6.1  | Bloomberg Global Aggregate Corporates Index (hedged into NOK) |
| IH SEK shares   |     | -0.0 | -0.6 | -4.1 | -3.9 | Bloomberg Global Aggregate Corporates Index (hedged into SEK) |
| IH USD shares   |     | 0.8  | 0.3  | -2.3 | -2.0 | Bloomberg Global Aggregate Corporates Index (hedged into USD) |
| M2H EUR shares  |     | -0.5 | -0.5 | -5.3 | -4.0 | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| Z EUR shares    |     | 2.9  | 2.1  | -0.1 | -0.4 | Bloomberg Global Aggregate Corporates Index (in EUR)          |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|                                    | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|------------------------------------|-------|---|--|--|---|---|
| Z GBP shares                       | 4     | 0.7                                     | -0.1                                   | 6.0  | 4.8   | Bloomberg Global Aggregate Corporates Index (in GBP)          |
| ZH EUR shares                      |       | 0.2                                     | -0.5                                   | -3.8   | -4.0  | Bloomberg Global Aggregate Corporates Index (hedged into EUR) |
| <b>Robeco SDG High Yield Bonds</b> |       |   |  |  |   |   |
| DH EUR shares                      | 3     | -0.3                                    | 0.2                                    | -1.8   | -1.4  | Bloomberg Global High Yield Corporate Index (hedged into EUR) |
| DH NOK shares                      | 4     | 2.0                                     | 2.8                                    | 2.5  | 3.4   | Bloomberg Global High Yield Corporate Index (hedged into NOK) |
| DH SEK shares                      | 4     | 1.7                                     | 2.4                                    | 1.0  | 1.2   | Bloomberg Global High Yield Corporate Index (hedged into SEK) |
| EH SEK shares                      | 1,4   | 1.7                                     | 2.4                                    | 6.8  | 8.3   | Bloomberg Global High Yield Corporate Index (hedged into SEK) |
| FH EUR shares                      |       | 1.9                                     | 2.5                                    | -0.5   | -0.5  | Bloomberg Global High Yield Corporate Index (hedged into EUR) |
| FH USD shares                      |       | 2.8                                     | 3.3                                    | 1.6  | 1.5   | Bloomberg Global High Yield Corporate Index (hedged into USD) |
| IE EUR shares                      | 1     | 5.1                                     | 5.6                                    | 3.9  | 3.7   | Bloomberg Global High Yield Corporate Index (hedged into EUR) |
| IEH GBP shares                     | 1     | 2.7                                     | 3.1                                    | 0.7  | 0.6   | Bloomberg Global High Yield Corporate Index (hedged into GBP) |
| IEH USD shares                     | 1,4   | 2.8                                     | 3.3                                    | 10.0   | 10.1  | Bloomberg Global High Yield Corporate Index (hedged into USD) |
| IH CHF shares                      | 4     | 0.7                                     | 1.3                                    | 5.4  | 6.7   | Bloomberg Global High Yield Corporate Index (hedged into CHF) |
| IH EUR shares                      |       | 2.0                                     | 2.5                                    | -0.5   | -0.5  | Bloomberg Global High Yield Corporate Index (hedged into EUR) |
| IH GBP shares                      | 4     | 2.7                                     | 3.1                                    | 8.1  | 8.2   | Bloomberg Global High Yield Corporate Index (hedged into GBP) |
| IH USD shares                      | 4     | 2.8                                     | 3.3                                    | 10.0   | 10.1  | Bloomberg Global High Yield Corporate Index (hedged into USD) |
| ZH GBP shares                      | 4     | 3.0                                     | 3.1                                    | 12.2   | 11.2  | Bloomberg Global High Yield Corporate Index (hedged into GBP) |
| <b>Robeco Global Green Bonds</b>   |       |   |  |  |   |   |
| DH EUR shares                      |       | -2.3                                    | -1.1                                   | -5.7   | -5.2  | Bloomberg MSCI Global Green Bond Index (hedged into EUR)      |
| FH EUR shares                      |       | -2.1                                    | -1.1                                   | -5.4   | -5.2  | Bloomberg MSCI Global Green Bond Index (hedged into EUR)      |
| IH CHF shares                      | 3     | -1.0                                    | -0.8                                   | -6.8   | -7.1  | Bloomberg MSCI Global Green Bond Index (hedged into CHF)      |
| IH NOK shares                      | 4     | -1.7                                    | -0.9                                   | -5.1   | -5.0  | Bloomberg MSCI Global Green Bond Index (hedged into NOK)      |
| IH USD shares                      | 4     | -1.4                                    | -0.4                                   | 2.5  | 2.9   | Bloomberg MSCI Global Green Bond Index (hedged into USD)      |
| ZH EUR shares                      | 4     | -1.9                                    | -1.1                                   | -5.4   | -5.6  | Bloomberg MSCI Global Green Bond Index (hedged into EUR)      |
| ZH GBP shares                      | 4     | -1.2                                    | -0.5                                   | 5.3  | 5.4   | Bloomberg MSCI Global Green Bond Index (hedged into GBP)      |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|--|-------|---|--|--|---|--|
| <b>Robeco Climate Global Credits</b>                           |       |   |  |  |   |  |
| DH EUR shares  |       | -0.9                                    | -0.7                                   | -5.3   | -4.3  | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| DH USD shares  |       | -0.1                                    | 0.1                                    | -3.2   | -2.3  | Solactive Paris Aligned Global Corporate Index (hedged into USD) |
| DHCo EUR shares  | 4     | -0.9                                    | -0.7                                   | 6.0  | 6.2   | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| FH EUR shares  |       | -0.6                                    | -0.7                                   | -4.9   | -4.3  | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| FH USD shares  |       | 0.1                                     | 0.1                                    | -2.8   | -2.3  | Solactive Paris Aligned Global Corporate Index (hedged into USD) |
| FHCo EUR shares  | 4     | -0.7                                    | -0.7                                   | 6.3  | 6.2   | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| IBH JPY shares   | 1,4   | -2.6                                    | -2.8                                   | -7.6   | -7.1  | Solactive Paris Aligned Global Corporate Index (hedged into JPY) |
| IH EUR shares  |       | -0.6                                    | -0.7                                   | -4.8   | -4.3  | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| IH GBP shares  |       | 0.0                                     | -0.0                                   | -3.7   | -3.2  | Solactive Paris Aligned Global Corporate Index (hedged into GBP) |
| IH USD shares  |       | 0.1                                     | 0.1                                    | -2.7   | -2.3  | Solactive Paris Aligned Global Corporate Index (hedged into USD) |
| IHCo EUR shares  | 4     | -0.6                                    | -0.7                                   | 6.3  | 6.2   | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| ZH GBP shares  | 4     | 0.3                                     | -0.0                                   | 7.6  | 6.9   | Solactive Paris Aligned Global Corporate Index (hedged into GBP) |
| <b>Robeco Climate Global Bonds</b>                             |       |   |  |  |   |  |
| DH EUR shares  |       | -3.0                                    | -1.0                                   | -5.6   | -3.5  | Solactive Paris Aware Global Aggregate Index (hedged into EUR)   |
| DH USD shares  |       | -2.3                                    | -0.2                                   | -3.9   | -1.6  | Solactive Paris Aware Global Aggregate Index (hedged into USD)   |
| FH EUR shares  |       | -2.8                                    | -1.0                                   | -5.4   | -3.5  | Solactive Paris Aware Global Aggregate Index (hedged into EUR)   |
| FH USD shares  |       | -2.1                                    | -0.2                                   | -3.5   | -1.6  | Solactive Paris Aware Global Aggregate Index (hedged into USD)   |
| IH EUR shares  |       | -2.8                                    | -1.0                                   | -5.2   | -3.5  | Solactive Paris Aware Global Aggregate Index (hedged into EUR)   |
| IH GBP shares  |       | -2.2                                    | -0.4                                   | -4.1   | -2.4  | Solactive Paris Aware Global Aggregate Index (hedged into GBP)   |
| IH USD shares  |       | -2.1                                    | -0.2                                   | -3.5   | -1.6  | Solactive Paris Aware Global Aggregate Index (hedged into USD)   |
| ZH EUR shares  | 4     | -2.5                                    | -1.0                                   | -5.2   | -3.7  | Solactive Paris Aware Global Aggregate Index (hedged into EUR)   |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b> |       |   |  |  |   |  |
| DH EUR shares  | 4     | -1.2                                    | -0.7                                   | -1.1   | 0.3   | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| DH USD shares  | 4     | -0.5                                    | 0.1                                    | 1.4  | 2.7   | Solactive Paris Aligned Global Corporate Index (hedged into USD) |
| FH EUR shares  | 4     | -1.0                                    | -0.7                                   | -0.8   | 0.3   | Solactive Paris Aligned Global Corporate Index (hedged into EUR) |
| FH USD shares  | 4     | -0.3                                    | 0.1                                    | 1.7  | 2.7   | Solactive Paris Aligned Global Corporate Index (hedged into USD) |



# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|---|-------|---|--|--|---|--|
| IH EUR shares                                 | 4     | -1.0                                    | -0.7                                   | -0.7   | 0.3   | Solactive Paris Aligned Global Corporate Index (hedged into EUR)         |
| IH USD shares                                 | 4     | -0.3                                    | 0.1                                    | 1.8  | 2.7   | Solactive Paris Aligned Global Corporate Index (hedged into USD)         |
| <b>Robeco Transition Emerging Credits</b>     |       |   |  |  |   |  |
| Bx USD shares                                 | 1,2   | 2.1                                     | 2.8                                    |  |   | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| D USD shares                                  |       | 2.8                                     | 3.8                                    | -0.8   | -0.3  | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| D3 USD shares                                 | 1,4   | 2.6                                     | 3.8                                    | 6.3  | 8.6   | JPM Corporate EMBI Broad Diversified Index (hedged into USD)             |
| FH EUR shares                                 |       | 2.3                                     | 3.1                                    | -2.3   | -2.3  | JPM Corporate EMBI Broad Diversified Index (hedged into EUR)             |
| I USD shares                                  | 4     | 3.1                                     | 3.8                                    | 10.4   | 11.5  | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| IBx USD shares                                | 1,4   | 3.1                                     | 3.8                                    | 7.3  | 8.6   | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| IH CHF shares                                 | 4     | 1.1                                     | 1.8                                    | 5.6  | 6.7   | JPM Corporate EMBI Broad Diversified Index (hedged into CHF)             |
| M USD shares                                  | 4     | 2.5                                     | 3.8                                    | 6.0  | 8.6   | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| M3 USD shares                                 | 1,4   | 2.1                                     | 3.8                                    | 5.2  | 8.6   | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| Z USD shares                                  |       | 3.5                                     | 3.8                                    | 0.6  | -0.3  | JPM Corporate EMBI Broad Diversified Index (in USD)                      |
| ZH EUR shares                                 | 4     | 2.7                                     | 3.1                                    | 7.1  | 7.3   | JPM Corporate EMBI Broad Diversified Index (hedged into EUR)             |
| <b>Robeco Climate Global High Yield Bonds</b> |       |   |  |  |   |  |
| DH EUR shares                                 | 4     | 1.1                                     | 2.1                                    | 6.1  | 7.9   | Solactive Global High Yield Corporate PAB Select Index (hedged into EUR) |
| DH USD shares                                 | 4     | 1.9                                     | 2.9                                    | 7.6  | 9.5   | Solactive Global High Yield Corporate PAB Select Index (hedged into USD) |
| FH EUR shares                                 | 4     | 1.4                                     | 2.1                                    | 6.5  | 7.9   | Solactive Global High Yield Corporate PAB Select Index (hedged into EUR) |
| FH USD shares                                 | 4     | 2.2                                     | 2.9                                    | 8.0  | 9.5   | Solactive Global High Yield Corporate PAB Select Index (hedged into USD) |
| I EUR shares                                  | 4     | 4.4                                     | 5.1                                    | 9.1  | 10.5  | Solactive Global High Yield Corporate PAB Select Index (in EUR)          |
| IH EUR shares                                 | 4     | 1.5                                     | 2.1                                    | 6.6  | 7.9   | Solactive Global High Yield Corporate PAB Select Index (hedged into EUR) |
| IH USD shares                                 | 4     | 2.2                                     | 2.9                                    | 8.2  | 9.5   | Solactive Global High Yield Corporate PAB Select Index (hedged into USD) |
| ZH GBP shares                                 | 4     | 2.4                                     | 2.8                                    | 3.1  | 3.5   | Solactive Global High Yield Corporate PAB Select Index (hedged into GBP) |
| <b>Robeco High Income Green Bonds</b>         |       |   |  |  |   |  |
| C EUR shares                                  | 2     | -0.3                                    |  |  |   | N/A  |
| CH GBP shares                                 | 2     | -0.3                                    |  |  |   | N/A  |
| CH USD shares                                 | 2     | -0.3                                    |  |  |   | N/A  |
| D EUR shares                                  | 2     | -0.3                                    |  |  |   | N/A  |
| DH USD shares                                 | 2     | -0.3                                    |  |  |   | N/A  |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Net Investment results

|                | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index |
|----------------|-------|---|--|--|---|-------|
| E EUR shares   | 2     | -0.3                                    |  |  |   | N/A   |
| F EUR shares   | 2     | -0.3                                    |  |  |   | N/A   |
| FH GBP shares  | 2     | -0.3                                    |  |  |   | N/A   |
| FH USD shares  | 2     | -0.3                                    |  |  |   | N/A   |
| GH GBP shares  | 2     | -0.3                                    |  |  |   | N/A   |
| GH USD shares  | 2     | -0.3                                    |  |  |   | N/A   |
| I EUR shares   | 2     | -0.3                                    |  |  |   | N/A   |
| IB EUR shares  | 2     | -0.3                                    |  |  |   | N/A   |
| IE EUR shares  | 2     | -0.3                                    |  |  |   | N/A   |
| IEH USD shares | 2     | -0.2                                    |  |  |   | N/A   |
| IH USD shares  | 2     | -0.2                                    |  |  |   | N/A   |

<sup>1</sup> Assuming reinvestment of the distributed dividend. See Notes on page 169.

<sup>2</sup> Share class activated in reporting period. See table on page 7 to 9.

<sup>3</sup> Share class deactivated in reporting period. See table on page 9.

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

### Performance analysis

#### Robeco High Yield Bonds

Over the reporting period, Robeco High Yield Bonds generated a return of 1.7% (gross of fees, hedged into EUR), against a return of 1.8% for its reference index, the Bloomberg US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR).

As US economic data continued to exceed expectations, markets have increasingly priced in a soft landing. This meant a constructive economic environment for high yield. The positive total return of high yield was fully attributable to spread compression as treasury yields increased since the beginning of the year. The underweight position in CCC contributed to the performance as this category underperformed the broader market. This was offset by underperformance due to negative performance of some individual issuers in portfolio.

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.

#### Robeco Global Credits

Over the reporting period, Robeco Global Credits generated a return of 0.1% (gross of fees, hedged into EUR), against a return of -0.5% for the Bloomberg Global Aggregate Corporate Index (EUR hedged).

Negative total returns from the index were driven by a meaningful move higher in underlying government bond yields, overwhelming positive excess returns from credit where spreads tightened by 11bps. Credit spreads tightened as previous fears over recession abated and higher 'all in' yields spurred significant demand for the asset class. The Sub-fund's top down positioning contributed to performance, with a beta slightly above the benchmark benefiting as spreads tightened. However, the bulk of outperformance was driven by issuer selection. Overweights within subordinated financials and a preference for EUR denominated credit over the USD market benefited performance, as did underweights to certain underperforming names such as Boeing. The Sub-fund also invests in subordinated green, social and sustainability bonds, the exposure in the portfolio is circa 7.9%.

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### Robeco QI Dynamic High Yield

Over the reporting period, Robeco QI Dynamic High Yield generated a return of 2.9% (gross of fees, hedged into EUR), against a return of 2.5% for its index, the Bloomberg Global High Yield Corporate (hedged into EUR).

The Sub-fund held an overweight credit beta position from January to April, which contributed positively to the performance. The overweight in Europe and underweight in the US that was held from January to mid-February contributed negatively, while the overweight in the US and underweight in Europe from April to June contributed positively. The duration overweight also delivered a positive contribution. The outperformance is explained by a more positive contribution of from the model-based active positions than the negative contribution from high yield CDS indices underperforming high yield bonds. In the long run, no structural return differences between credit default swap (“CDS”) indices and bonds are expected. Given the type of instruments used to implement the investment strategy, ESG integration does not play a role in the investment strategy. The Sub-fund provides liquid exposure to high yield through CDS indices on top of a portfolio of government bonds. The position in CDS indices is based on a quantitative model: the position is increased to at most 150% when the model is positive and vice versa reduced to at most 50% when negative. The duration of the portfolio can be increased or decreased by at most one year based on a quantitative model.

#### Robeco QI Global Multi-Factor Credits

Over the reporting period, Robeco QI Global Multi-Factor Credits generated a return of -0.2% (gross of fees, hedged into EUR), compared to the return of -0.5% of its index, the Bloomberg Global Aggregate Corporates index (hedged into EUR).

Issue(r) selection delivered a strong positive contribution and beta allocation contributed neutrally. The value factor delivered the largest positive contribution, followed by smaller positive contributions from the size and momentum factors. The low-risk/quality factor contributed negatively, driven by the defensive company selection. Sector allocation contributed negatively, mainly due to the overweight in the technology sector and the underweight in the banking sector in the first quarter. Currency allocation had a small positive contribution, primarily due to the overweight in EUR denominated paper. Country allocation delivered a positive contribution, primarily, due to the overweights in Germany and Italy. The allocation to subordination groups contributed negatively, due to the underweight in senior financials and the overweight in senior corporates. Rating allocation delivered a positive contribution, mostly due to the off-benchmark position in BBs. SDG score allocation delivered a small positive contribution. ESG Risk Rating allocation contributed neutrally. The portfolio construction ensures that the portfolio’s Sustainability ESG Risk Rating is better than the index, that the portfolio’s carbon emission, water consumption, and waste disposal footprints are lower than the index, and that the portfolio invests more market value weight in names with positive SDG scores than the index.

#### Robeco QI Global Multi-Factor Bonds

Over the reporting period, Robeco QI Global Multi-Factor Bonds generated a return of 0.0% (gross of fees in EUR), against a return of -0.6% for its reference index, the Bloomberg Global Aggregate Index (net return hedged into EUR).

The systematic duration overlay and the factor-based government bond selection contributed most to the relative performance. Duration underweights contributed mainly in February and April. Within government bond selection the low-risk factor added most. The factor-based credit selection made a small positive contribution as well, mainly thanks to the value factor.

The 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 CO2 emissions of the government bonds and the credits in portfolio better than the index. The Sub-fund incorporates an active duration overlay, which is fully driven by the outcomes of the manager’s quantitative duration model.

#### Robeco Global Credits - Short Maturity

Over the reporting period, Robeco Global Credits - Short Maturity generated a return of 1.3% (gross of fees, hedged into EUR), against a return of 1.0% for its reference index, the Bloomberg Global Aggregate Corporate 1-5 years index (hedged into EUR).

The Sub-fund performed in line with the benchmark. Beta positioning of the Sub-fund has been a positive driver of outperformance in the first half of 2024. The beta had been above 1 and credit spreads tightened. Issuer selection also had a positive contribution with positions Barclays, Athora and Adani Green Energy among the top performers. The position in Thames Water was the biggest negative contributor over the reporting period.

ESG factors are considered when assessing the fundamental credit quality of individual issuers. The Sub-fund also invests in green bonds, the exposure in the portfolio was around 7%.

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### Robeco Corporate Hybrid Bonds

Over the reporting period, Robeco Corporate Hybrid Bonds delivered a return of 3.8% (gross of fees in EUR), against a return of 3.2% for the Bloomberg Global Corporate Hybrids (3% issuer cap) index.

The Sub-fund's total return was largely attributed to a decrease in credit spreads, offsetting an increase in underlying treasury yields. The outperformance was primarily due to strong issuer selection and effective beta management. The Sub-fund maintained a beta position above one for most of the period, except at the start of the year. Positive contributions to performance came from several overweight positions in specific issuers. Additionally, the Sub-fund's off-benchmark positions in subordinated financials and senior investment-grade credit contributed to the Sub-fund's outperformance. ESG factors were considered in evaluating the fundamental credit quality of individual issuers.

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

Over the reporting period, Robeco QI Multi-Factor High Yield generated a return of 2.1% (gross of fees, hedged into EUR), compared to the return of 2.2% of its index, the Bloomberg Global High Yield Corporates ex-Financials index (hedged into EUR).

The value, size and momentum factors delivered large positive contributions. The low-risk/quality factor contributed negatively. Sector allocation delivered a positive contribution, mainly due to the underweight in the communications sector and the overweight in the industrial other sector. Currency allocation contributed neutrally; the overweight in CAD denominated paper delivered a small positive contribution, while the overweight in GBP bonds contributed somewhat negatively. Country allocation contributed negatively, mostly due to the underweight in EM; the underweight in France delivered a large positive contribution. The allocation to subordination groups contributed positively, due to the overweight in corporate hybrids. Rating allocation delivered a large positive contribution, due to the underweight in CAAs and the overweight in BAs. Beta allocation contributed neutrally: the beta position of the bond portfolio contributed negatively, but this was exactly offset by an equally large positive contribution from the CDS index beta hedge. SDG score and ESG Risk Rating allocations both contributed negatively. The portfolio construction ensures that the portfolio's Sustainalytics ESG Risk Rating is better than the index, that the portfolio's carbon emission, water consumption, and waste disposal footprints are lower than the index, and that the portfolio invests more market value weight in names with positive SDG scores than the index.

#### Robeco SDG Credit Income (formerly RobecoSAM SDG Credit Income)

Over the reporting period, Robeco SDG Credit Income generated a return of 2.2% (gross of fees hedged into USD).

The Sub-fund is managed on a total return basis and not versus an index. There was a strong positive contribution from spread returns in the first half of 2024. For a large part of the first half of 2024 duration exposure was around five years, which contributed negatively to performance as government bonds yields increased. The Sub-fund benefited from the position in deeply subordinated financial Contingent Convertible ("CoCo") bonds and other exposures in the banking sector as these performed strongly. Contributors were positions in banks like Deutsche Bank, Barclays, and Santander. Also, in industrials there were several names with a strong positive contribution, example are First Quantum and Braskem. The Sub-fund focuses on issuers that are contributing positively to the SDGs. The Sub-fund is invested in several companies in the Indian renewable energy sector, which have a strong contribution to SDG 7 (Clean and Affordable Energy). All portfolio companies have good governance practices.

#### Robeco Global SDG Credits (formerly RobecoSAM Global SDG Credits)

Over the reporting period, Robeco Global SDG Credits generated a return of 0.2% gross of fees (gross of fees, hedged into EUR) against a return of -0.5% for the Bloomberg Global Aggregate Corporate Index (hedged into EUR).

For the period the Sub-fund underperformed the benchmark. Negative total returns from the index were driven by a meaningful move higher in underlying government bond yields, overwhelming positive excess returns from credit where spreads tightened by 11bps. Credit spreads tightened as previous fears over recession abated and higher 'all in' yields spurred significant demand for the asset class. The Sub-fund's top-down positioning contributed to performance, with a beta slightly above the benchmark benefiting as spreads tightened. However, the bulk of outperformance was driven by issuer selection. Overweights within subordinated financials and a preference for EUR denominated credit over the USD market benefited performance, as did underweights to certain underperforming names such as Boeing. The Sub-fund is not allowed to invest in SDG negative issuers from for example the energy, alcohol and unhealthy food. In the investment process, the Sub-fund focuses on issuers that are contributing positively to the SDGs. That means that companies that contribute negatively to one or more SDGs, are excluded from the portfolio. The Sub-fund also invests in subordinated green, social and sustainability bonds, the exposure in the portfolio is circa 13.9%.

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### **Robeco SDG High Yield Bonds (formerly RobecoSAM SDG High Yield Bond)**

Over the reporting period, RobecoSAM SDG High Yield Bonds generated a return of 2.3% (gross of fees hedged into EUR), against a return of 2.5% for its reference index, the Bloomberg Global High Yield Corporate Index (hedged into EUR).

As US economic data continued to exceed expectations, markets have increasingly priced in a soft landing. A constructive economic environment for high yield. The positive total return of high yield was fully attributable to spread compression as treasury yields increased since the beginning of the year. The underweight position in CCC contributed to the performance as this category underperformed the broader market. This was offset by underperformance due to negative performance of some individual issuers.

With respect to sustainable investing in the investment process, the Sub-fund focusses on issuers that are contributing positively to the SDGs. That means that companies that contribute negatively to one or more SDG's, like tobacco companies, certain mining companies and coal powered utilities, are excluded from the portfolio.

#### **Robeco Global Green Bonds (formerly RobecoSAM Global Green Bonds)**

Over the reporting period, Robeco Global Green Bonds generated return of -1.9% (gross of fees hedged into EUR), versus -1.1% for its index, the Bloomberg MSCI Global Green Bond index (hedged into EUR).

The negative return of the Sub-fund can be attributed to rising bond yields globally. Duration and yield curve positioning subtracted from relative performance as the Sub-fund was positioned for lower yields and steeper curves. The opposite happened as many developed economies, especially the US, proved to be more resilient than expected, while inflation is only gradually moving towards target. Credit issuer selection and overweight beta positioning contributed positively to the performance. The risk in financial and non-financial corporates was kept unchanged for most of the year. Most of the beta performance was made in the first quarter and issuer selection in the second quarter of the year. The overweight banking, electric utilities and technology positions all contributed positively. Notably, senior banking credits added to the performance. Over the first six months of 2024 global green bond issuance amounted to USD 375bln (source: Bloomberg NEF) which is about the same as over the first six months of 2023 (USD 385bln).

#### **Robeco Climate Global Credits (formerly RobecoSAM Climate Global Credits)**

Over the reporting period, Robeco Climate Global Credits posted a return of 0.3% (gross of fees, hedged into USD), compared to -0.1% for the Solactive Paris Aligned Global Corporate Index (hedged into USD).

The outperformance of the Sub-fund was mainly driven by bottom-up credit selection. However, the top-down beta policy also contributed positively. The Sub-fund's risk position was slightly above benchmark level. With credit spreads slowly grinding tighter, this overweight beta position paid off. Issuer selection overall made a significant positive contribution, driven by positions in both the financial and non-financial sector. Several overweights in the banking sector outperformed the market, as did certain holdings in the telecommunications and utility sector. Positions in the cable and media sectors contributed negatively, as these overweights underperformed the market. Overall, the net result from issuer selection was clearly positive. ESG factors are taken into account when assessing the fundamental credit quality of individual issuers. The average carbon intensity of the fund was below that of its Paris aligned benchmark throughout the period. The Sub-fund also invests in green, social and sustainability bonds, with exposure around 15% at period-end.

#### **Robeco Climate Global Bonds (formerly RobecoSAM Climate Global Bonds)**

Over the reporting period, Robeco Climate Global Bonds generated a return of -2.5% (gross of fees hedged into EUR), against a return of -1.0% for its reference index, the Solactive Paris Aware Global Corporate Index (hedged into EUR).

Main drivers of the underperformance were the overweight duration and yield curve positions. Central banks did not deliver the rate cuts that were priced in at the end of last year as the economy turned out to be much more resilient next to the disinflation process staling as underlying inflation actually increased a bit during the first quarter of this year. The Sub-fund achieved its sustainable investment objective by having a lower (better) carbon intensity not only versus a broad market index but also versus its sustainable reference index. Furthermore, the Sub-fund met its carbon reduction target by having less exposure to the worst polluting countries and corporates whilst having an overweight in aggregate to issuers which are outperforming based on their carbon intensities. The Sub-fund also invests in green, social, and sustainable bonds, with exposure around 17.8% at period-end.

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### **Robeco QI Global SDG & Climate Multi-Factor Credits (formerly RobecoSAM QI Global SDG & Climate Multi-Factor Credits)**

Over the reporting period, Robeco QI Global SDG and Climate Multi-Factor Credits generated a return of -0.8% (gross of fees, hedged into EUR), compared to the return of -0.7% of its index, the Solactive Paris Aligned Global Corporate index (hedged into EUR).

Beta allocation and issue(r) selection both contributed somewhat negatively. ESG Risk Rating allocation contributed neutrally. SDG score allocation contributed somewhat negatively. The value factor delivered the largest positive contribution, followed by smaller positive contributions from the size and momentum factors. The low-risk/quality factor contributed negatively, driven by the defensive company selection. Sector allocation contributed negatively, mainly due to the overweight in the technology sector and the underweight in the financial other sector. Currency allocation delivered a small positive contribution, due to the overweights in CAD and AUD denominated paper; the underweight in EUR bonds contributed somewhat negatively. Country allocation contributed negatively, due to the overweight in the United States and the underweight in EM. The allocation to subordination groups contributed negatively, due to the underweight in senior financials and the overweight in senior corporates. Rating allocation contributed somewhat negatively, primarily due to the off-benchmark position in BBs. The portfolio construction ensures that the portfolio's Sustainalytics ESG Risk Rating, carbon emission footprint, water consumption footprint and waste disposal footprint are all lower than those of its index, the Solactive Paris Aligned Global Corporate Index.

#### **Robeco Transition Emerging Credits (formerly Robeco Sustainable Emerging Credits)**

Over the reporting period, Robeco Transition Emerging Credits generated a return of 3.5% (gross of fees in USD), against a return of 3.8% for its reference index, the JPM CEMBI Broad Diversified Index (net return in USD).

Returns were dominated by credit spread tightening. Spreads moved lower and especially emerging Europe credit performed well, followed by Latin America and Asia. The Sub-fund started the year with a credit beta close to one, and further reduced exposure marginally over the reporting period on tight valuations. As credit spreads continued to tighten top-down positioning contributed negatively to the relative performance. Issuer selection had a small positive contribution to performance, with key contributors being Braskem, New World Development and First Quantum Minerals. Detractors were Adani Green and BBVA Bancomer SA. The investment process is focused on selecting companies that enable emerging market corporates to transition toward a more sustainable future and as a result, the Sub-fund is predominately invested in sustainable corporates or those that contribute as climate solution providers or transition leaders. The Sub-fund also invests in green, social, sustainability and/ or sustainability-linked bonds with exposure around 28% at period-end.

#### **Robeco Climate Global High Yield Bonds**

Over the reporting period, the Sub-fund generated a return of 1.8% (gross of fees in EUR), against a return of 2.1% for its reference index, the Solactive Global High Yield Corporate PAB Select Index (hedged into EUR).

The beta positioning of the Sub-fund was kept defensive with a beta positioning below one throughout the first six months. This contributed negatively to the performance as high yield credit spreads tightened. Portfolio turnover was elevated as the annual carbon data update pushed the Sub-fund's carbon footprint substantially above the index carbon footprint and above the decarbonisation pathway. Through trading the footprint was brought back to below the index level again. Issuer selection added positively to the performance and so did the underweight position in CCCs, reflecting the Sub-fund's quality bias. This rating category underperformed the broader market.

With respect to sustainable investing, the Sub-fund has a target to have a 50% lower carbon footprint than the regular High Yield benchmark and to decarbonize by 7% per year. The Sub-fund also excludes certain sectors such as exploration and production of fossil fuels. The climate high yield fund currently has a carbon intensity that is just below the carbon intensity of its climate high yield benchmark and 75% lower than the regular global high yield benchmark.

#### **Robeco High Income Green Bonds**

Over the reporting period and since the launch of the Sub-fund on 25 June 2024, Robeco High Income Green Bonds posted a return of -0.3% (gross of fees, hedged into EUR). The negative return mainly reflects the trading cost of the Sub-fund's ramping.

# Report of the Board of Directors (continued)

## Regional Bond sub-funds

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|---|-------|---|--|--|---|--|
| <b>Robeco Euro Government Bonds</b>     |       |   |  |  |   |  |
| 2C EUR shares                           | 1     | -2.7                                    |  | -5.4   |   | N/A  |
| 2E EUR shares                           | 1     | -2.8                                    |  | -5.5   |   | N/A  |
| 2F EUR shares                           |       | -2.7                                    |  | -5.4   |   | N/A  |
| 2I EUR shares                           | 3     | -2.0                                    |  | -5.4   |   | N/A  |
| C EUR shares                            | 1     | -2.7                                    | -2.0                                   | -5.4   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| D EUR shares                            |       | -2.8                                    | -2.0                                   | -5.5   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| E EUR shares                            | 1     | -2.8                                    | -2.0                                   | -5.5   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| F EUR shares                            |       | -2.7                                    | -2.0                                   | -5.4   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| G EUR shares                            | 1     | -2.7                                    | -2.0                                   | -5.4   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| I EUR shares                            |       | -2.7                                    | -2.0                                   | -5.3   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| IE EUR shares                           | 2     | -0.6                                    | -0.4                                   |  |   | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| IHI EUR shares                          | 3     | -2.0                                    |  | -5.5   |   | N/A  |
| Z EUR shares                            |       | -2.5                                    | -2.0                                   | -4.9   | -5.2  | Bloomberg Euro Aggregate: Treasury (in EUR)  |
| <b>Robeco Euro Credit Bonds</b>         |       |   |  |  |   |  |
| C EUR shares                            | 1     | 0.7                                     | 0.5                                    | -2.0   | -2.3  | Bloomberg Euro Aggregate: Corporates (in EUR)  |
| D EUR shares                            |       | 0.5                                     | 0.5                                    | -2.3   | -2.3  | Bloomberg Euro Aggregate: Corporates (in EUR)  |
| DH CHF shares                           |       | -0.7                                    | -0.7                                   | -3.6   | -3.6  | Bloomberg Euro Aggregate: Corporates (hedged into CHF)   |
| F EUR shares                            |       | 0.7                                     | 0.5                                    | -2.0   | -2.3  | Bloomberg Euro Aggregate: Corporates (in EUR)  |
| I EUR shares                            |       | 0.7                                     | 0.5                                    | -1.9   | -2.3  | Bloomberg Euro Aggregate: Corporates (in EUR)  |
| M2 EUR shares                           |       | 0.1                                     | 0.5                                    | -3.1   | -2.3  | Bloomberg Euro Aggregate: Corporates (in EUR)  |
| <b>Robeco All Strategy Euro Bonds</b>   |       |   |  |  |   |  |
| B EUR shares                            | 1     | -2.9                                    | -1.2                                   | -5.7   | -4.5  | Bloomberg Euro Aggregate (in EUR)  |
| C EUR shares                            | 1     | -2.8                                    | -1.2                                   | -5.3   | -4.5  | Bloomberg Euro Aggregate (in EUR)  |
| D EUR shares                            |       | -2.9                                    | -1.2                                   | -5.7   | -4.5  | Bloomberg Euro Aggregate (in EUR)  |
| F EUR shares                            |       | -2.7                                    | -1.2                                   | -5.3   | -4.5  | Bloomberg Euro Aggregate (in EUR)  |
| I EUR shares                            |       | -2.7                                    | -1.2                                   | -5.3   | -4.5  | Bloomberg Euro Aggregate (in EUR)  |
| <b>Robeco European High Yield Bonds</b> |       |   |  |  |   |  |
| 0IH EUR shares                          |       | 1.8                                     | 2.2                                    | 1.1  | 1.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into EUR) |
| DH CHF shares                           |       | 0.2                                     | 0.9                                    | -0.7   | 0.2   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into CHF) |
| DH EUR shares                           |       | 1.5                                     | 2.2                                    | 0.5  | 1.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into EUR) |
| DH USD shares                           |       | 2.2                                     | 3.0                                    | 2.6  | 3.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into USD) |
| EH EUR shares                           | 1     | 1.5                                     | 2.2                                    | 0.5  | 1.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into EUR) |
| FH CHF shares                           |       | 0.4                                     | 0.9                                    | -0.2   | 0.2   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into CHF) |
| FH EUR shares                           |       | 1.8                                     | 2.2                                    | 1.0  | 1.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into EUR) |

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Net Investment results

|                 | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index  |
|-----------------|-------|---|--|--|---|--|
| IH CHF shares   | 2     | 0.3                                     | 0.9                                    |  |   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into CHF) |
| IH EUR shares   |       | 1.8                                     | 2.2                                    | 1.1  | 1.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into EUR) |
| MBxH USD shares | 1     | 2.0                                     | 3.0                                    | 2.1  | 3.5   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into USD) |
| ZH EUR shares   | 4     | 2.1                                     | 2.2                                    | 9.8  | 9.8   | Bloomberg Pan-European HY Corporate ex Financials 2.5% Issuer Constraint index (hedged into EUR) |

### Robeco Transition Asian Bonds

|               |     |     |     |      |     |   |
|---------------|-----|-----|-----|------|-----|---|
| Bx USD shares | 1,4 | 2.3 | 2.8 | 2.4  | 3.7 | JP Morgan Asia Credit Index (in USD)          |
| D USD shares  | 4   | 2.3 | 2.8 | 2.4  | 3.7 | JP Morgan Asia Credit Index (in USD)          |
| DH EUR shares | 4   | 1.5 | 2.0 | -0.0 | 1.4 | JP Morgan Asia Credit Index (hedged into EUR) |
| F USD shares  | 4   | 2.5 | 2.8 | 2.9  | 3.7 | JP Morgan Asia Credit Index (in USD)          |
| FH EUR shares | 4   | 1.7 | 2.0 | 0.5  | 1.4 | JP Morgan Asia Credit Index (hedged into EUR) |
| I USD shares  | 4   | 2.6 | 2.8 | 3.0  | 3.7 | JP Morgan Asia Credit Index (in USD)          |
| IH EUR shares | 4   | 1.8 | 2.0 | 0.5  | 1.4 | JP Morgan Asia Credit Index (hedged into EUR) |

### Robeco Euro SDG Credits

|                |   |      |      |      |      |  |
|----------------|---|------|------|------|------|--|
| OE EUR shares  | 1 | 0.5  | 0.5  | -2.6 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| B EUR shares   | 1 | 0.5  | 0.5  | -2.6 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| C EUR shares   | 1 | 0.6  | 0.5  | -2.3 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| D EUR shares   |   | 0.5  | 0.5  | -2.6 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| F EUR shares   |   | 0.6  | 0.5  | -2.3 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| I EUR shares   |   | 0.7  | 0.5  | -2.2 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| IE EUR shares  | 1 | 0.7  | 0.5  | -2.2 | -2.3 | Bloomberg Euro Aggregate: Corporates (in EUR)          |
| IEH CHF shares | 1 | -0.6 | -0.7 | -3.4 | -3.6 | Bloomberg Euro Aggregate: Corporates (hedged into CHF) |
| IH CHF shares  |   | -0.6 | -0.7 | -3.4 | -3.6 | Bloomberg Euro Aggregate: Corporates (hedged into CHF) |
| IH GBP shares  |   | 1.3  | 1.2  | -1.1 | -1.1 | Bloomberg Euro Aggregate: Corporates (hedged into GBP) |
| IH USD shares  |   | 1.4  | 1.3  | -0.3 | -0.4 | Bloomberg Euro Aggregate: Corporates (hedged into USD) |

### Robeco Financial Institutions Bonds

|               |   |     |     |      |      |   |
|---------------|---|-----|-----|------|------|---|
| 0D EUR shares |   | 2.8 | 2.6 | -0.8 | -1.0 | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| 0F EUR shares |   | 3.0 | 2.6 | -0.4 | -1.0 | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| 0I EUR shares |   | 3.0 | 2.6 | -0.3 | -1.0 | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| B EUR shares  | 1 | 2.8 | 2.6 | -0.8 | -1.0 | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| BH SGD shares | 1 | 2.7 | 2.5 | 0.2  | 0.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into SGD) |
| BH USD shares | 1 | 3.5 | 3.4 | 1.2  | 0.9  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |



# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|--|-------|---|--|--|---|---|
| C EUR shares                                   | 1     | 3.0                                     | 2.6                                    | -0.4   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| CH USD shares                                  | 1     | 3.8                                     | 3.4                                    | 1.6  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| D EUR shares                                   |       | 2.8                                     | 2.6                                    | -0.8   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| D2H USD shares                                 |       | 3.2                                     | 3.4                                    | 0.5  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| D3H USD shares                                 | 1     | 3.2                                     | 3.4                                    | 0.5  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| DH USD shares                                  |       | 3.5                                     | 3.4                                    | 1.2  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| F EUR shares                                   |       | 3.0                                     | 2.6                                    | -0.4   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| FH USD shares                                  |       | 3.8                                     | 3.4                                    | 1.6  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| I EUR shares                                   |       | 3.0                                     | 2.6                                    | -0.3   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| IB EUR shares                                  | 1     | 3.0                                     | 2.6                                    | -0.3   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| IBH USD shares                                 | 1     | 3.8                                     | 3.4                                    | 1.7  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| IH CHF shares                                  |       | 1.8                                     | 1.4                                    | -1.5   | -2.3  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into CHF) |
| IH GBP shares                                  |       | 3.7                                     | 3.3                                    | 0.8  | 0.2   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into GBP) |
| IH JPY shares                                  |       | 0.9                                     | 0.5                                    | -2.3   | -3.1  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into JPY) |
| IH USD shares                                  |       | 3.8                                     | 3.4                                    | 1.7  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| M2 EUR shares                                  |       | 2.3                                     | 2.6                                    | -1.7   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| M2H USD shares                                 |       | 3.1                                     | 3.4                                    | 0.3  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| M3 EUR shares                                  | 1     | 2.3                                     | 2.6                                    | -1.7   | -1.0  | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (in EUR)          |
| M3H USD shares                                 | 1     | 3.1                                     | 3.4                                    | 0.3  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| MH USD shares                                  |       | 3.4                                     | 3.4                                    | 1.0  | 0.9   | Bloomberg Euro Aggregate Corporates Financials Subordinated 2% Issuer Cap (hedged into USD) |
| <b>Robeco Investment Grade Corporate Bonds</b> |       |   |  |  |   |   |
| OI EUR shares                                  |       | 0.2                                     |  | -2.5   |   | N/A   |
| B EUR shares                                   | 1     | -0.1                                    | -0.0                                   | -2.9   | -2.6  | Bloomberg Euro Aggregate: Corporates ex financials 2% Issuer Cap (in EUR)                   |
| C EUR shares                                   | 1     | 0.1                                     | -0.0                                   | -2.6   | -2.6  | Bloomberg Euro Aggregate: Corporates ex financials 2% Issuer Cap (in EUR)                   |
| D EUR shares                                   |       | -0.1                                    | -0.0                                   | -2.9   | -2.6  | Bloomberg Euro Aggregate: Corporates ex financials 2% Issuer Cap (in EUR)                   |
| F EUR shares                                   |       | 0.1                                     | -0.0                                   | -2.6   | -2.6  | Bloomberg Euro Aggregate: Corporates ex financials 2% Issuer Cap (in EUR)                   |

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Net Investment results

|   | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---|-------|---|--|--|---|---|
| I EUR shares                                |       | 0.1                                     | -0.0                                   | -2.5   | -2.6  | Bloomberg Euro Aggregate: Corporates ex financials 2% Issuer Cap (in EUR) |
| IE EUR shares                               | 1     | 0.1                                     | -0.0                                   | -2.5   | -2.6  | Bloomberg Euro Aggregate: Corporates ex financials 2% Issuer Cap (in EUR) |
| <b>Robeco US Green Bonds</b>                |       |   |  |  |   |   |
| D USD shares                                | 4     | -1.2                                    | 0.3                                    | -3.8   | -2.6  | Bloomberg MSCI US Green Bond Index (in USD)                               |
| DH EUR shares                               | 4     | -2.0                                    | -0.5                                   | -5.8   | -4.6  | Bloomberg MSCI US Green Bond Index (hedged into EUR)                      |
| F USD shares                                | 4     | -1.0                                    | 0.3                                    | -3.5   | -2.6  | Bloomberg MSCI US Green Bond Index (in USD)                               |
| FH EUR shares                               | 4     | -1.8                                    | -0.5                                   | -5.5   | -4.6  | Bloomberg MSCI US Green Bond Index (hedged into EUR)                      |
| I USD shares                                | 4     | -1.0                                    | 0.3                                    | -3.4   | -2.6  | Bloomberg MSCI US Green Bond Index (in USD)                               |
| IH EUR shares                               | 4     | -1.8                                    | -0.5                                   | -5.5   | -4.6  | Bloomberg MSCI US Green Bond Index (hedged into EUR)                      |
| IH GBP shares                               | 2     | -0.1                                    | 1.2                                    |  |   | Bloomberg MSCI US Green Bond Index (hedged into GBP)                      |
| S USD shares                                | 4     | -1.0                                    | 0.3                                    | -3.4   | -2.6  | Bloomberg MSCI US Green Bond Index (in USD)                               |
| SEH EUR shares                              | 1,4   | -1.8                                    | -0.5                                   | -0.9   | 0.3   | Bloomberg MSCI US Green Bond Index (hedged into EUR)                      |
| SEH GBP shares                              | 1,4   | -1.1                                    | 0.2                                    | -4.3   | -3.4  | Bloomberg MSCI US Green Bond Index (hedged into GBP)                      |
| SH EUR shares                               | 4     | -1.8                                    | -0.5                                   | -5.4   | -4.6  | Bloomberg MSCI US Green Bond Index (hedged into EUR)                      |
| SH GBP shares                               | 4     | -1.1                                    | 0.2                                    | -4.2   | -3.4  | Bloomberg MSCI US Green Bond Index (hedged into GBP)                      |
| <b>Robeco Euro SDG Short Duration Bonds</b> |       |   |  |  |   |   |
| D EUR shares                                | 2     | 0.2                                     | 0.4                                    |  |   | Bloomberg Euro-Aggregate 500MM 1-3 years Index (in EUR)                   |
| DH CHF shares                               | 2     | -0.0                                    | 0.1                                    |  |   | Bloomberg Euro-Aggregate 500MM 1-3 years Index (hedged into CHF)          |
| F EUR shares                                | 2     | 0.3                                     | 0.4                                    |  |   | Bloomberg Euro-Aggregate 500MM 1-3 years Index (in EUR)                   |
| FH CHF shares                               | 2     | 0.0                                     | 0.1                                    |  |   | Bloomberg Euro-Aggregate 500MM 1-3 years Index (hedged into CHF)          |
| I EUR shares                                | 2     | 0.3                                     | 0.4                                    |  |   | Bloomberg Euro-Aggregate 500MM 1-3 years Index (in EUR)                   |
| IH CHF shares                               | 2     | 0.0                                     | 0.1                                    |  |   | Bloomberg Euro-Aggregate 500MM 1-3 years Index (hedged into CHF)          |

<sup>1</sup> Assuming reinvestment of the distributed dividend. See Notes on page 169.

<sup>2</sup> Share class activated in reporting period. See table on page 7 to 9.

<sup>3</sup> Share class deactivated in reporting period. See table on page 9.

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

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Performance analysis

#### Robeco Euro Government Bonds

Over the reporting period, Robeco Euro Government Bonds generated a return of -2.5% (gross of fees in EUR) versus -2.0% for its benchmark, the Bloomberg Euro Aggregate Treasury index.

The negative return of the Sub-fund can be attributed to rising bond yields globally. Duration and yield curve positioning subtracted from relative performance as the Sub-fund was positioned for lower yields and steeper curves. The opposite happened as many developed economies, especially the US, proved to be more resilient than expected, while inflation is only gradually moving toward target. On balance, country allocations and allocations to supranational, sub-government and agency bonds (“SSA”) added to performance. Notably, a significant reduction to French OAT exposure just before the European elections, benefitted performance as the OAT-Bund spread widened sharply after the elections. The Sub-fund remained overweight inflation linked bonds. In January, Greece was included in the benchmark of the Sub-fund, following its upgrade to a BBB rating. The Sub-fund participated in green bond issuance from both government and government related issuers. ESG factors are considered when assessing the fundamental credit quality of individual issuers. At the end of June around 24% of the Sub-fund is invested in green, social and sustainable bonds.

#### Robeco Euro Credit Bonds

Over the reporting period, Robeco Euro Credit Bonds generated a return of 1.0% (gross of fees in EUR), against a return of 0.5% for its reference index, the Bloomberg Euro Aggregate: Corporates (in EUR).

The outperformance of the Sub-fund was mostly driven by issuer selection, while the top-down beta positioning contributed positively too. The Sub-fund’s top-down positioning has been fairly conservative in the first six months of 2024, with the beta ranging from 1.0 to 1.1. This means that the Sub-fund only benefited to a limited extent from the spread tightening that was visible in this period. Factors that played a role in the positive contribution from issuer selection were the overweight in bank and covered bonds, the underweight French issuers and in longer-maturity bonds and the overweight in BB-rated bonds. The Sub-fund also invests in green, social and sustainability bonds, the exposure in the portfolio is circa 17.8%.

#### Robeco All Strategy Euro Bonds

Over the reporting period, Robeco All Strategy Euro Bonds generated a return of -2.5%, against a return of -1.2% for the reference index, the Bloomberg Euro Aggregate Index.

Duration and yield curve positioning contributed negatively to relative performance as the Sub-fund was positioned for lower yields and steeper curves. The opposite happened as many developed economies, especially the US, proved to be more resilient than expected, while inflation is only gradually moving towards target. Several central banks started cutting policy rates in the second quarter of the year; the Swiss SNB, the Swedish Riksbank, the Canadian BoC, and finally the ECB, which lowered its policy rate by 25bps to 3.75% at its June meeting. The yield curve is expected to steepen significantly in the second half of the year, driven by expectations of further rate cuts. Credit allocation, credit selection and country allocation all contributed to performance, while allocation to emerging markets subtracted slightly. ESG factors are considered when assessing the fundamental credit quality of individual issuers. At the end of June around 23% of the Sub-fund is invested in green, social and sustainability bonds.

#### Robeco European High Yield Bonds

Over the reporting period, Robeco European High Yield Bonds generated a return of 2.1% (gross of fees hedged into EUR), against a return of 2.2% for its reference index, the Bloomberg Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR).

As US economic data continued to exceed expectations, markets have increasingly priced in a soft landing. This meant a constructive economic environment for European high yield. The positive total return of high yield was fully attributable to spread compression as treasury yields increased since the beginning of the year. The underweight position in CCC contributed to the performance as this category underperformed the broader market. This was offset by underperformance due to negative performance of some individual issuers in portfolio.

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.

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Performance analysis (continued)

#### **Robeco Transition Asian Bonds (formerly Robeco Sustainable Asian Bonds)**

The Sub-fund performed in line with the benchmark. Over the reporting period, Robeco Transition Asian Bonds generated a return of 2.8% (gross of fees in USD), against a return of 2.8% for its reference index, the JP Morgan Asia Credit Index (net return in USD).

The Sub-fund's performance was driven by both country allocation and issuer selection and a small contribution from Beta positioning. Within country allocation, the underweights to China and Pakistan contributed negatively. The overweight of Hong Kong, India, Indonesia, and Korea added to the performance. Exposure to sovereign bonds from Indonesia and the Philippines also contributed to performance. Within India, the overweight to renewable energy and telecoms benefitted the performance due to the strong macro environment in India. The investment process is focused on selecting companies that enable Asia to transition towards a more sustainable future and as a result, the Sub-fund is predominately invested in sustainable corporates or those that contribute as climate solution providers or transition leaders. The Sub-fund structurally underweights the Macau gaming sector, which scores negatively on the SDGs, which only marginally contributed negatively. At the end of June, 35.6% of the Sub-fund is invested in green, social, sustainability and/ or sustainability-linked bonds, with Asian renewable energy issuers having the largest share. This contributed negatively at the margin.

#### **Robeco Euro SDG Credits (formerly RobecoSAM Euro SDG Credits)**

Over the reporting period, Robeco Euro SDG Credits generated a return of 0.9% (gross of fees in EUR), against a return of 0.5% for its reference index, the Bloomberg Euro Aggregate Corporate (in EUR).

The outperformance of the Sub-fund was mostly driven by issuer selection, while the top-down beta positioning contributed positively too. The Sub-fund's top-down positioning has been fairly conservative in the first six months of 2024, with the beta ranging from 1.0 to 1.1. This means that the Sub-fund only benefitted to a limited extent from the spread tightening that was visible in this period. Factors that played a role in the positive contribution from issuer selection were the overweight in banking, the underweight in longer-maturity bonds and the overweight in BB-rated bonds. In the investment process, the Sub-fund focusses on issuers that contribute positively to the SDGs. That means that companies that contribute negatively to one or more SDG's are excluded from the portfolio. The allocation effect of this SDG investment policy was neutral in the first half of 2024. The Sub-fund also invests in green, social and sustainability bonds, the exposure in the portfolio is circa 22.5%.

#### **Robeco Financial Institutions Bonds**

Over the reporting period, Robeco Financial Institutions Bonds generated a return of 3.3% (gross of fees in EUR), against a return of 2.6% for its reference index, the Bloomberg Euro Aggregate: Corporates Financials Subordinated 2% Issuer Cap (in EUR).

The outperformance of the Sub-fund was mainly driven by the top-down beta positioning. The Sub-fund started the year with a beta overweight position of circa 1.2. This overweight has been gradually reduced to a level of circa 1.1 at the end of June, to reflect for credit spreads that have tightened throughout the first six months of the year. To reduce the beta position, the position in CoCos was lowered from circa 14.5% to 12.3%. Issuer selection also showed a positive contribution in the first half of 2024. The off-benchmark position in senior bank bonds in the Sub-fund contributed positively, as did the underweight position in French issuers. On an individual name basis, the overweights in Athora and Raiffeisen Bank and the underweights in Société Générale and Generali contributed most. The underweight position in real estate hybrids contributed negatively. ESG factors are considered when assessing the fundamental credit quality of individual issuers. The Sub-fund also invests in subordinated green, social and sustainability bonds, the exposure in the portfolio is circa 10.5%.

#### **Robeco Investment Grade Corporate Bonds**

Over the reporting period, Robeco Investment Grade Corporate Bonds generated a return of 0.4% (gross of fees in EUR), against a return of -0.0% for the Bloomberg Euro Corporate ex Financials 2% issuer cap index (in EUR).

The outperformance was primarily driven by a decrease in credit spreads, even as underlying treasury yields rose. Strong issuer selection and effective beta management were key contributors, with the Sub-fund maintaining a beta position above one throughout the period. Several overweight positions in specific issuers positively impacted performance. Many of these single-name investments were compression trades, where lower-rated issuers outperformed on a risk-adjusted basis. Additionally, an overweight position in corporate hybrids for most of the period contributed positively to the Sub-fund's performance. ESG factors are integral to assessing the fundamental credit quality of individual issuers, and the Sub-fund also invests in green, social and sustainability bonds, which comprised around 13% of the portfolio at the end of the period.

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Performance analysis (continued)

#### **Robeco US Green Bonds (formerly RobecoSAM US Green Bonds)**

Over the reporting period, Robeco US Green Bonds generated return of -0.8% (gross of fees, in USD), versus 0.3% (in USD) for its index, the Bloomberg MSCI US Green Bond index.

The negative return of the Sub-fund can be attributed to rising bond yields globally. Duration and yield curve positioning subtracted from relative performance as the Sub-fund was positioned for lower yields and steeper curves. The opposite happened as many developed economies, especially the US, proved to be more resilient than expected, while inflation is only gradually moving toward target. Throughout the volatile credit markets, top-down credit beta positioning was close to one or below one. The overall beta contribution had a small negative contribution for the year, as credit spreads rallied. This was more than offset by issuer selection. Financials and electric utility added the most outperformance. Whereas the underweight in REITS and other financials (quasi real estate) cost performance. Over the first six months of 2024 US denominated green bond issuance amounted to USD 73 bn (source: Bloomberg NEF) which was somewhat below the level seen during the first six months of 2023 (USD 82 bln).

#### **Robeco Euro SDG Short Duration Bonds**

Over the reporting period and since the launch of the Sub-fund on 21 May 2024, Robeco Euro SDG Short Duration Bonds posted a return of 0.5% (gross of fees, in EUR), compared to 0.5% for the Bloomberg Euro-Aggregate 500MM 1-3 years Index.

# Report of the Board of Directors (continued)

## Asset Allocation sub-funds

### Net Investment results

|  | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|--|-------|---|--|--|---|---|
| <b>Robeco QI Multi Factor Absolute Return</b>    |       |   |  |  |   |   |
| I EUR shares                                     | 3     | 3.0                                     | 0.9                                    | 0.5  | 1.4   | ICE BofA ESTR Overnight Rate Index (in EUR)                                       |
| IH USD shares                                    | 3     | 3.7                                     | 1.2                                    | 2.0  | 3.0   | ICE BofA SOFR Overnight Rate Index (in USD)                                       |
| <b>Robeco Sustainable Income Allocation</b>      |       |   |  |  |   |   |
| B EUR shares                                     | 1,2   | 1.5                                     | 1.7                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| C EUR shares                                     | 1,2   | 1.7                                     | 1.7                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| D EUR shares                                     | 2     | 1.5                                     | 1.7                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| D USD shares                                     | 2     | 0.1                                     | 0.2                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into USD) |
| E EUR shares                                     | 2     | 1.6                                     | 1.8                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| F EUR shares                                     | 2     | 1.7                                     | 1.7                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| G EUR shares                                     | 2     | 1.8                                     | 1.8                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| I EUR shares                                     | 2     | 1.7                                     | 1.7                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into EUR) |
| I USD shares                                     | 2     | 0.2                                     | 0.2                                    |  |   | 25% MSCI All Country World Index 75% Bloomberg Global Aggregate (hedged into USD) |
| <b>Robeco Sustainable Dynamic Allocation</b>     |       |   |  |  |   |   |
| B EUR shares                                     | 1,2   | 3.7                                     | 4.4                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| C EUR shares                                     | 1,2   | 3.8                                     | 4.4                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| D EUR shares                                     | 2     | 3.7                                     | 4.4                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| D USD shares                                     | 2     | 1.8                                     | 2.5                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into USD) |
| E EUR shares                                     | 2     | 3.7                                     | 4.5                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| F EUR shares                                     | 2     | 3.9                                     | 4.5                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| G EUR shares                                     | 2     | 3.9                                     | 4.5                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| I EUR shares                                     | 2     | 3.9                                     | 4.4                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into EUR) |
| I USD shares                                     | 2     | 2.0                                     | 2.5                                    |  |   | 75% MSCI All Country World Index 25% Bloomberg Global Aggregate (hedged into USD) |
| <b>Robeco Sustainable Diversified Allocation</b> |       |   |  |  |   |   |
| B EUR shares                                     | 1,2   | 2.8                                     | 3.0                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| C EUR shares                                     | 1,2   | 3.0                                     | 3.0                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| D EUR shares                                     | 2     | 2.8                                     | 3.1                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |

# Report of the Board of Directors (continued)

## Asset Allocation sub-funds (continued)

### Net Investment results

|               | Notes | Investment result reporting period in % | Benchmark return reporting period in % | Investment result 3 years average or since inception | Benchmark return 3 years average or since inception | Index   |
|---------------|-------|---|--|--|---|---|
| D USD shares  | 2     | 0.8                                     | 1.1                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into USD) |
| E EUR shares  | 2     | 2.8                                     | 3.0                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| F EUR shares  | 2     | 3.0                                     | 3.1                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| F2 EUR shares | 2     | 3.0                                     | 3.1                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| G EUR shares  | 2     | 3.0                                     | 3.0                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| I EUR shares  | 2     | 3.0                                     | 3.1                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into EUR) |
| I USD shares  | 2     | 1.0                                     | 1.1                                    |  |   | 50% MSCI All Country World Index 50% Bloomberg Global Aggregate (hedged into USD) |

<sup>1</sup> Assuming reinvestment of the distributed dividend. See Notes on page 169.

<sup>2</sup> Share class activated in reporting period. See table on page 7 to 9.

<sup>3</sup> Share class deactivated in reporting period. See table on page 9.

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

### Performance analysis

#### Robeco QI Multi Factor Absolute Return

Over the reporting period, until the liquidation of the Sub-fund on March 25th, 2024, Robeco QI Multi Factor Absolute Return generated a return of 3.2% (gross of fees, in EUR), against a return of 0.9% for its reference index, the ICE BofA ESTR Overnight Rate Index (in EUR).

Overlay strategies added positively across asset classes and within the multi factor equities segment the momentum factor excelled. The Sub-fund harvests factor premiums through bottom-up credit and equity selection and at market level through top-down factor-based allocation. The Sub-fund targets a low correlation with equity and bond markets and market agnostic returns. Environmental footprint and ESG factors are integrated in the quantitative investment process.

#### Robeco Sustainable Income Allocation

Over the reporting period, Robeco Sustainable Income Allocation generated a return of 1.8% (gross of fees in EUR), against a return of 1.7% for its reference index, 25% MSCI ACWI (in EUR) and 75% Bloomberg Global Aggregate (hedged to EUR).

At a headline level, the decision to take more risk in equities as opposed to credit played out well. Within equities, the blend of low volatility quant and fundamental stocks continued to be a good mix for these market conditions. In particular, the fundamental equity segment delivered strong outperformance in the first half of 2024. It was helped by a slight quality bias and an overweight in mega cap tech stocks. The overweight in emerging market equities was a drag on performance over the first three months of the year, but encouragingly bounced back strongly in the second quarter. This positive alpha was further topped up by strong stock selection within emerging market equities. In fixed income, the credit allocation contributed positively to overall returns. Sector-wise, the credit allocation benefited from exposures in banking, insurance, and basic industry sectors. Within alternatives, the tactical overweight in commodities worked well as it was funded by the underweight in credit. On 15 March 2024, this Sub-fund was launched. On same date Robeco Multi Asset Income, a former sub-fund of Robeco All Strategies Fund, merged into the Sub-fund.

# Report of the Board of Directors (continued)

## Asset Allocation sub-funds (continued)

### Performance analysis (continued)

#### Robeco Sustainable Dynamic Allocation

Over the reporting period, Robeco Sustainable Dynamic Allocation generated a return of 4.0% (gross of fees in EUR), against a return of 4.4% for its reference index, 75% MSCI ACWI (in EUR) and 25% Bloomberg Global Aggregate (hedged into EUR).

At a headline level, the decision to take more risk in equities as opposed to credit played out well. However, stock selection within equities was mixed. The fundamental equity segment delivered strong outperformance in the first half of 2024. It was supported by a slight quality bias and an overweight in mega cap tech stocks. However, the other part of the allocation was value-focused and a drag on performance. The overweight in emerging market equities was a drag on performance over the first three months of the year, but encouragingly bounced back strongly in the second quarter. In fixed income, the credit allocation contributed positively to overall returns. Sector-wise, the credit allocation benefited from exposures in banking, insurance, and basic industry sectors. Within alternatives, the tactical overweight in commodities worked well as it was funded by the underweight in credit. Conversely, the underweight in property continued to be the right call, as it has been for the past 18 months. On 13 March 2024, this Sub-fund was launched as part of the Robeco Capital Growth Funds umbrella. On the same date Robeco Multi Asset Growth, a former Sub-fund of Robeco All Strategies Funds, merged into the Sub-fund.

#### Robeco Sustainable Diversified Allocation

Over the reporting period, Robeco Sustainable Diversified Allocation generated a return of 3.1% (gross of fees in EUR), against a return of 3.0% for its reference index, 50% MSCI ACWI (in EUR) and 50% Bloomberg Global Aggregate (hedged into EUR).

At a headline level, the decision to take more risk in equities as opposed to credit played out well. However, stock selection within equities was mixed. The fundamental equity segment delivered strong outperformance in the first half of 2024. It was supported by a slight quality bias and an overweight in mega cap tech stocks. However, the other part of the allocation was invested in Impact Equity and endured a tough ride. These stocks have a small/mid cap growth bias and this unloved part of the market trades at a near-record valuation discount principally due to concerns around rates remaining higher for longer. The overweight in emerging market equities was a drag on performance over the first three months of the year, but encouragingly bounced back strongly in the second quarter. In fixed income, the credit allocation contributed positively to overall returns. Sector-wise, the credit allocation benefited from exposures in banking, insurance, and basic industry sectors. Within alternatives, the tactical overweight in commodities worked well as it was funded by the underweight in credit. On 8 March 2024, this Sub-fund was launched as part of the Robeco Capital Growth Funds umbrella. On same date Robeco Multi Asset Sustainable, a former Sub-fund of Robeco All Strategies Fund, merged into the Sub-fund.



# Report of the Board of Directors (continued)

## Sustainable Investing

All Robeco's investment activities are in accordance with the Principles for Responsible Investing (PRI). Responsibility for implementing sustainable investing lies with Robeco's CIO, who holds a seat on Robeco's Executive Committee.

Fulfilling the responsibilities in the field of stewardship forms an integral part of Robeco's approach to sustainable investing. Robeco publishes its own stewardship policy on the website. This policy describes how Robeco deals with possible conflicts of interest, how the companies in which the sub-funds invest are monitored, how the activities in the field of engagement and voting are conducted, and how the stewardship activities are reported.

Constructive and effective activities under active ownership encourage companies to improve their management of risks and opportunities in the field of ESG. These in turn, should contribute to establish a better competitive position and improve profitability and moreover have a positive impact on the community. Active ownership furthermore involves voting and engagement. Robeco exercises, in line with its policy, its voting rights for the shares in its investment funds all over the world. Robeco uses this engagement to address strategic ESG issues that might affect value creation in the long term.

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 and the connection with the financial performance of a company. Robeco can then focus on the most relevant information in performing the investment-analysis and can reach enhanced investment decisions.

To help customers contribute to their sustainable investment objectives, Robeco has developed a methodology that analyses the contribution of investee companies to the Sustainable Development Goals (SDGs) and has developed SDG investment solutions. Furthermore, Robeco contributes to the SDGs 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 the funds are 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 munitions and anti-personnel mines, for tobacco companies and for companies that seriously and habitually violate either the United Nations Global Compact (UNGC) or the Organisation for Economic Co-operation and Development (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.

The SFDR classifications of the Robeco Capital Growth Sub-funds are shown in the table below. More information is available in the precontractual and periodical SFDR disclosures of the Fund on our website.

| <b>Sub-fund</b>   | <b>SFDR Classification</b> |
|---|----------------------------|
| Robeco BP Global Premium Equities                               | 8                          |
| Robeco QI Global Conservative Equities                          | 8                          |
| Robeco Sustainable Global Stars Equities                        | 8                          |
| Robeco Emerging Stars Equities                                  | 8                          |
| Robeco Emerging Markets Equities                                | 8                          |
| Robeco QI Emerging Markets Active Equities                      | 8                          |
| Robeco QI Global Momentum Equities                              | 8                          |
| Robeco QI Global Developed Sustainable Enhanced Index Equities  | 8                          |
| Robeco QI Emerging Markets Enhanced Index Equities              | 8                          |
| Robeco QI Emerging Conservative Equities                        | 8                          |
| Robeco QI Global Value Equities                                 | 8                          |
| Robeco QI Global Developed Multi-Factor Equities                | 8                          |
| Robeco QI Emerging Markets Sustainable Active Equities          | 8                          |
| Robeco QI Global Developed Conservative Equities                | 8                          |
| Robeco QI Global Developed Active Equities                      | 8                          |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I | 8                          |
| Robeco QI Global Quality Equities                               | 8                          |
| Robeco QI Global SDG & Climate Conservative Equities            | 9                          |
| Robeco QI Global Developed Enhanced Index Equities              | 8                          |

# Report of the Board of Directors (continued)

## Sustainable investing (continued)

| Sub-fund  | SFDR Classification |
|---|---------------------|
| Robeco Sustainable Emerging Stars Equities                        | 8                   |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities    | 8                   |
| Robeco Global SDG Equities  | 9                   |
| Robeco Global SDG Engagement Equities                             | 8                   |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities II | 8                   |
| Robeco QI Global SDG & Climate Beta Equities                      | 9                   |
| Robeco Quantum Equities   | 8                   |
| Robeco Emerging Markets ex China Equities                         | 8                   |
| Robeco Emerging Markets Asia Select Equities                      | 8                   |
| Robeco Quantum Market Neutral Equities                            | 6 <sup>1</sup>      |
| Robeco Emerging Markets Climate Transition Equities               | 8                   |
| Robeco Asia-Pacific Equities                                      | 8                   |
| Robeco Sustainable European Stars Equities                        | 8                   |
| Robeco QI European Conservative Equities                          | 8                   |
| Robeco QI US Conservative Equities                                | 8                   |
| Robeco BP US Premium Equities                                     | 8                   |
| Robeco Chinese Equities   | 8                   |
| Robeco Indian Equities  | 8                   |
| Robeco Asian Stars Equities                                       | 8                   |
| Robeco Sustainable Asian Stars Equities                           | 8                   |
| Robeco BP US Large Cap Equities                                   | 8                   |
| Robeco BP US Select Opportunities Equities                        | 8                   |
| Robeco Chinese A-share Equities                                   | 8                   |
| Robeco QI Chinese A-share Active Equities                         | 8                   |
| Robeco QI Chinese A-share Conservative Equities                   | 8                   |
| Robeco QI European Value Equities                                 | 8                   |
| Robeco QI US Climate Beta Equities                                | 9                   |
| Robeco QI European Active Equities                                | 8                   |
| Robeco Transition Asian Equities                                  | 8                   |
| Robeco New World Financials                                       | 8                   |
| Robeco Sustainable Property Equities                              | 8                   |
| Robeco Global Consumer Trends                                     | 8                   |
| Robeco Global Multi-Thematic                                      | 8                   |
| Robeco Digital Innovations  | 8                   |
| Robeco FinTech  | 8                   |
| Robeco Circular Economy   | 9                   |
| Robeco Smart Energy   | 9                   |
| Robeco Smart Materials  | 9                   |
| Robeco Smart Mobility   | 9                   |
| Robeco Sustainable Healthy Living                                 | 9                   |
| Robeco Sustainable Water  | 9                   |
| Robeco Global Gender Equality                                     | 8                   |
| Robeco Next Digital Billion                                       | 8                   |
| Robeco Biodiversity Equities                                      | 9                   |
| Robeco Net Zero 2050 Climate Equities                             | 9                   |
| Robeco Fashion Engagement   | 8                   |
| Robeco Gravis Digital Infrastructure Income                       | 8                   |
| Robeco High Yield Bonds   | 8                   |
| Robeco Global Credits   | 8                   |
| Robeco QI Dynamic High Yield                                      | 6 <sup>1</sup>      |
| Robeco QI Global Multi-Factor Credits                             | 8                   |
| Robeco QI Global Multi-Factor Bonds                               | 8                   |

# Report of the Board of Directors (continued)

## Sustainable investing (continued)

| <b>Sub-fund</b>                                     | <b>SFDR Classification</b> |
|---|----------------------------|
| Robeco Global Credits - Short Maturity              | 8                          |
| Robeco Corporate Hybrid Bonds                       | 8                          |
| Robeco QI Global Multi-Factor High Yield            | 8                          |
| Robeco SDG Credit Income                            | 8                          |
| Robeco Global SDG Credits                           | 8                          |
| Robeco SDG High Yield Bonds                         | 8                          |
| Robeco Global Green Bonds                           | 9                          |
| Robeco Climate Global Credits                       | 9                          |
| Robeco Climate Global Bonds                         | 8                          |
| Robeco QI Global SDG & Climate Multi-Factor Credits | 9                          |
| Robeco Transition Emerging Credits                  | 8                          |
| Robeco Climate Global High Yield Bonds              | 9                          |
| Robeco High Income Green Bonds                      | 9                          |
| Robeco Euro Government Bonds                        | 8                          |
| Robeco Euro Credit Bonds                            | 8                          |
| Robeco All Strategy Euro Bonds                      | 8                          |
| Robeco European High Yield Bonds                    | 8                          |
| Robeco Transition Asian Bonds                       | 8                          |
| Robeco Euro SDG Credits                             | 8                          |
| Robeco Financial Institutions Bonds                 | 8                          |
| Robeco Investment Grade Corporate Bonds             | 8                          |
| Robeco US Green Bonds                               | 9                          |
| Robeco Euro SDG Short Duration Bonds                | 8                          |
| Robeco QI Multi Factor Absolute Return              | 8                          |
| Robeco Sustainable Income Allocation                | 8                          |
| Robeco Sustainable Dynamic Allocation               | 8                          |
| Robeco Sustainable Diversified Allocation           | 8                          |

<sup>1</sup> The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Luxembourg, 29 August 2024

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.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets

As at 30 June 2024

|  | <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                      | 3,798,394,849  | 318,136,126   | 1,199,242,100   | 1,893,022,032                                     |
| Unrealised gain/(loss)                                 | 610,905,690  | 71,907,854  | 302,704,029   | 172,275,492                                       |
| Investments in securities at market value              | 4,409,300,539  | 390,043,980   | 1,501,946,129   | 2,065,297,524                                     |
| Cash at bank and at brokers                            | 86,298,732   | 617,519   | 40,852,849  | 25,671,183  |
| Receivables on subscriptions                           | 7,699,207  | 1,144,908   | 5,668,264   | 25,348,852  |
| Receivables on investments sold                        | –  | –   | –   | 771,979   |
| Dividends receivable                                   | 3,824,302  | 343,315   | 150,457   | 16,514,618  |
| Tax reclaims receivable                                | 8,635,004  | 460,742   | 528,077   | 138,734   |
| Unrealised gain on financial futures contracts         | –  | 3,907   | –   | –   |
| Unrealised gain on forward currency exchange contracts | 1,244,478  | 23,586  | 221   | 1,176   |
| Other assets   | 6,105  | 470   | 645   | 14,139  |
| <b>Total assets</b>                                    | <b>4,517,008,367</b>                                 | <b>392,638,427</b>  | <b>1,549,146,642</b>  | <b>2,133,758,205</b>                              |
| <b>Liabilities</b>                                     |  |   |   |   |
| Bank overdrafts  | –  | 1,491,152   | –   | –   |
| Payables on redemptions                                | 5,109,627  | 298,764   | 817,325   | 3,143,152   |
| Payables on investments purchased                      | 10,942,530   | –   | 11,276,423  | 18,143,423  |
| Management fees payable                                | 3,066,067  | 113,979   | 896,987   | 1,316,198   |
| Performance fees payable                               | –  | –   | 1,521,288   | 130,813   |
| Unrealised loss on forward currency exchange contracts | 444,267  | 30,808  | 2,865   | 13,443  |
| Other liabilities                                      | 840,846  | 62,939  | 246,506   | 3,708,293   |
| <b>Total liabilities</b>                               | <b>20,403,337</b>                                    | <b>1,997,642</b>  | <b>14,761,394</b>   | <b>26,455,322</b>                                 |
| <b>Total net assets</b>                                | <b>4,496,605,030</b>                                 | <b>390,640,785</b>  | <b>1,534,385,248</b>  | <b>2,107,302,883</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 2024

|   | 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                         | 928,794,683                                | 1,682,022,744   | 22,163,158                                   | 321,735,600  |
| Unrealised gain/(loss)                                    | 150,403,097                                | 332,872,666   | 5,701,488                                    | 108,023,140  |
| Investments in securities at market value                 | 1,079,197,780                              | 2,014,895,410   | 27,864,646                                   | 429,758,740  |
| Cash at bank and at brokers                               | 2,002,900                                  | 34,686,447  | 417,708                                      | 1,864,531  |
| Receivables on subscriptions                              | 406,290                                    | 4,338,888   | 21,014                                       | 342,473  |
| Receivables on investments sold                           | –  | 12,921,593  | –  | –  |
| Dividends receivable                                      | 5,849,108                                  | 7,573,700   | 10,557                                       | 412,840  |
| Tax reclaims receivable                                   | 63,944                                     | 292,720   | 47,179                                       | 294,736  |
| Unrealised gain on financial futures<br>contracts         | 291,951                                    | –   | –  | –  |
| Other assets  | 1,071                                      | 150   | –  | 312  |
| <b>Total assets</b>                                       | <b>1,087,813,044</b>                       | <b>2,074,708,908</b>                                    | <b>28,361,104</b>                            | <b>432,673,632</b>   |
| <b>Liabilities</b>  |  |   |  |  |
| Bank overdrafts   | 2,876,611                                  | 94  | –  | –  |
| Payables on redemptions                                   | 872,473                                    | 604,785   | 9,928  | 740,870  |
| Payables on investments purchased                         | –  | 14,729,894  | –  | –  |
| Management fees payable                                   | 694,714                                    | 866,834   | 11,988                                       | 53,775   |
| Unrealised loss on financial futures<br>contracts         | –  | 63,602  | 199  | 3,004  |
| Unrealised loss on forward currency<br>exchange contracts | –  | 347   | –  | –  |
| Other liabilities   | 6,323,092                                  | 13,933,347  | 4,637  | 46,478   |
| <b>Total liabilities</b>                                  | <b>10,766,890</b>                          | <b>30,198,903</b>                                       | <b>26,752</b>                                | <b>844,127</b>   |
| <b>Total net assets</b>                                   | <b>1,077,046,154</b>                       | <b>2,044,510,005</b>                                    | <b>28,334,352</b>                            | <b>431,829,505</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 2024

|  | <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 QI Global<br/>Value Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Developed Multi-<br/>Factor Equities<br/>EUR</b> |
|--|---|---|--|--|
| <b>Assets</b>  |   |   |  |  |
| Investments in securities at cost                      | 229,034,881   | 2,466,396,954   | 68,538,807   | 98,131,720   |
| Unrealised gain/(loss)                                 | 21,421,413  | 76,607,373  | 723,960  | 18,395,844   |
| Investments in securities at market value              | 250,456,294   | 2,543,004,327   | 69,262,767   | 116,527,564  |
| Cash at bank and at brokers                            | 347,886   | 5,087,945   | 434,126  | 801,943  |
| Receivables on subscriptions                           | 8,743   | 1,764,777   | 14,524   | –  |
| Receivables on investments sold                        | –   | 903,494   | –  | –  |
| Dividends receivable                                   | 866,578   | 13,328,775  | 282,897  | 84,896   |
| Tax reclaims receivable                                | 49,773  | 990,180   | 194,050  | 214,337  |
| Unrealised gain on financial futures contracts         | –   | –   | 2,652  | 3,536  |
| Unrealised gain on forward currency exchange contracts | –   | 360   | –  | –  |
| Other assets   | 4   | 3,970   | –  | –  |
| <b>Total assets</b>                                    | <b>251,729,278</b>  | <b>2,565,083,828</b>  | <b>70,191,016</b>                                  | <b>117,632,276</b>   |
| <b>Liabilities</b>                                     |   |   |  |  |
| Bank overdrafts  | 801,237   | 13,588,641  | –  | –  |
| Payables on redemptions                                | 13,906  | 1,395,355   | 4,479  | –  |
| Management fees payable                                | 45,992  | 1,326,397   | 23,354   | 49,033   |
| Unrealised loss on financial futures contracts         | 2,012   | –   | –  | –  |
| Unrealised loss on forward currency exchange contracts | –   | 2,583   | –  | –  |
| Other liabilities                                      | 1,225,306   | 10,967,514  | 10,357   | 13,664   |
| <b>Total liabilities</b>                               | <b>2,088,453</b>  | <b>27,280,490</b>   | <b>38,190</b>                                      | <b>62,697</b>  |
| <b>Total net assets</b>                                | <b>249,640,825</b>  | <b>2,537,803,338</b>  | <b>70,152,826</b>                                  | <b>117,569,579</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 2024

|   | 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 | Robeco QI<br>Customized Emerging<br>Markets Enhanced<br>Index Equities I<br>USD |
|---|---|---|---|---|
| <b>Assets</b>   |   |   |   |   |
| Investments in securities at cost                         | 150,099,852   | 235,558,002   | 105,528,327   | 112,414,161   |
| Unrealised gain/(loss)                                    | 22,782,735  | 48,947,071  | 28,228,732  | 23,359,926  |
| Investments in securities at market value                 | 172,882,587   | 284,505,073   | 133,757,059   | 135,774,087   |
| Cash at bank and at brokers                               | 658,531   | 2,892,522   | 638,517   | 613,467   |
| Receivables on subscriptions                              | 34,555  | 562,823   | –   | –   |
| Dividends receivable                                      | 727,541   | 169,709   | 37,666  | 483,734   |
| Tax reclaims receivable                                   | 102,938   | 207,194   | 65,313  | 89,009  |
| Unrealised gain on financial futures<br>contracts         | 122   | –   | 1,768   | –   |
| Unrealised gain on forward currency<br>exchange contracts | –   | 722   | –   | –   |
| Other assets  | 1,193   | –   | –   | –   |
| <b>Total assets</b>                                       | <b>174,407,467</b>  | <b>288,338,043</b>  | <b>134,500,323</b>                                      | <b>136,960,297</b>  |
| <b>Liabilities</b>  |   |   |   |   |
| Payables on redemptions                                   | 502,570   | 11,402  | –   | –   |
| Management fees payable                                   | 71,098  | 75,740  | 34,270  | –   |
| Unrealised loss on forward currency<br>exchange contracts | –   | 1,297   | –   | –   |
| Other liabilities   | 917,724   | 29,686  | 33,074  | 1,347,504   |
| <b>Total liabilities</b>                                  | <b>1,491,392</b>  | <b>118,125</b>  | <b>67,344</b>   | <b>1,347,504</b>  |
| <b>Total net assets</b>                                   | <b>172,916,075</b>  | <b>288,219,918</b>  | <b>134,432,979</b>                                      | <b>135,612,793</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 2024

|   | Robeco QI Global<br>Quality Equities<br>EUR | Robeco QI Global<br>SDG & Climate<br>Conservative Equities<br>EUR | Robeco QI Global<br>Developed Enhanced<br>Index Equities<br>EUR | Robeco Sustainable<br>Emerging Stars<br>Equities<br>EUR |
|---|---|---|---|---|
| <b>Assets</b>   |   |   |   |   |
| Investments in securities at cost                         | 14,276,406                                  | 72,042,543  | 114,029,930   | 233,991,559   |
| Unrealised gain/(loss)                                    | 2,967,477                                   | 10,636,336  | 28,636,590  | (336,671)   |
| Investments in securities at market value                 | 17,243,883                                  | 82,678,879  | 142,666,520   | 233,654,888   |
| Cash at bank and at brokers                               | 75,471                                      | 346,985   | 565,684   | 3,530,656   |
| Receivables on subscriptions                              | 20,560                                      | 7,752   | 108,510   | 89,129  |
| Receivables on investments sold                           | –   | 482,524   | –   | 308,508   |
| Dividends receivable                                      | 8,066                                       | 88,892  | 82,422  | 878,423   |
| Tax reclaims receivable                                   | 16,117                                      | 189,497   | 48,871  | –   |
| Unrealised gain on financial futures<br>contracts         | 187   | –   | 1,733   | –   |
| Unrealised gain on forward currency<br>exchange contracts | –   | –   | –   | 1,538   |
| Other assets  | –   | 863   | 100   | 1,832   |
| <b>Total assets</b>                                       | <b>17,364,284</b>                           | <b>83,795,392</b>   | <b>143,473,840</b>  | <b>238,464,974</b>                                      |
| <b>Liabilities</b>  |   |   |   |   |
| Payables on redemptions                                   | 7,070                                       | 800   | 3,987   | 247,728   |
| Payables on investments purchased                         | –   | 413,517   | –   | 1,355,513   |
| Management fees payable                                   | 6,441                                       | 30,171  | 27,994  | 86,588  |
| Performance fees payable                                  | –   | –   | –   | 57  |
| Unrealised loss on forward currency<br>exchange contracts | –   | –   | –   | 1,146   |
| Other liabilities   | 3,455                                       | 11,197  | 17,799  | 67,864  |
| <b>Total liabilities</b>                                  | <b>16,966</b>                               | <b>455,685</b>  | <b>49,780</b>   | <b>1,758,896</b>  |
| <b>Total net assets</b>                                   | <b>17,347,318</b>                           | <b>83,339,707</b>   | <b>143,424,060</b>  | <b>236,706,078</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 2024

|  | <b>Robeco QI Emerging<br/>Markets Sustainable<br/>Enhanced Index<br/>Equities<br/>USD</b> | <b>Robeco Global SDG<br/>Equities<br/>EUR</b> | <b>Robeco Global SDG<br/>Engagement Equities<br/>USD</b> | <b>Robeco QI Emerging<br/>Markets Sustainable<br/>Enhanced Index<br/>Equities II<br/>USD</b> |
|--|---|---|--|--|
| <b>Assets</b>  |   |   |  |  |
| Investments in securities at cost                      | 199,895,394   | 67,024,506                                    | 1,192,331,119  | 291,083,806  |
| Unrealised gain/(loss)                                 | 21,563,176  | 18,209,601                                    | 190,666,496  | 35,206,804   |
| Investments in securities at market value              | 221,458,570   | 85,234,107                                    | 1,382,997,615  | 326,290,610  |
| Cash at bank and at brokers                            | 1,221,690   | 3,935,323                                     | 24,982,039   | 26,972,738   |
| Receivables on subscriptions                           | 1,896,017   | 187,032                                       | 902,881  | 1,864,528  |
| Dividends receivable                                   | 747,037   | 37,797  | 1,383,613  | 1,234,491  |
| Tax reclaims receivable                                | 66,074  | 27,112  | 765,377  | 62,514   |
| Unrealised gain on financial futures contracts         | 799   | –   | –  | 599,283  |
| Unrealised gain on forward currency exchange contracts | 40  | –   | 7,404,400  | 1,042  |
| Other assets   | –   | 192   | 2,378  | –  |
| <b>Total assets</b>                                    | <b>225,390,227</b>  | <b>89,421,563</b>                             | <b>1,418,438,303</b>                                     | <b>357,025,206</b>   |
| <b>Liabilities</b>                                     |   |   |  |  |
| Bank overdrafts  | –   | –   | –  | 2,452  |
| Payables on redemptions                                | –   | 350,068                                       | 2,131,219  | 5,049  |
| Payables on investments purchased                      | 1,475,781   | –   | –  | –  |
| Management fees payable                                | 832   | 57,373  | 521,113  | 94,008   |
| Unrealised loss on forward currency exchange contracts | –   | –   | 3,684,770  | –  |
| Other liabilities                                      | 1,183,421   | 13,166  | 164,925  | 53,182   |
| <b>Total liabilities</b>                               | <b>2,660,034</b>  | <b>420,607</b>                                | <b>6,502,027</b>   | <b>154,691</b>   |
| <b>Total net assets</b>                                | <b>222,730,193</b>  | <b>89,000,956</b>                             | <b>1,411,936,276</b>                                     | <b>356,870,515</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 2024

|  | Robeco QI Global<br>SDG & Climate Beta<br>Equities<br>EUR | Robeco Quantum<br>Equities<br>EUR | Robeco Emerging<br>Markets Ex China<br>Equities<br>USD | Robeco Emerging<br>Markets Asia Select<br>Equities<br>USD |
|--|---|-----------------------------------|--|---|
| <b>Assets</b>  |   |                                   |  |   |
| Investments in securities at cost                      | 59,087,533  | 5,568,273                         | 3,291,762  | 2,678,264   |
| Unrealised gain/(loss)                                 | 6,949,362   | 775,356                           | 355,107  | 371,278   |
| Investments in securities at market value              | 66,036,895  | 6,343,629                         | 3,646,869  | 3,049,542   |
| Cash at bank and at brokers                            | 226,910   | 131,370                           | 46,982   | 538,979   |
| Receivables on subscriptions                           | 5,742,760   | –                                 | 2,136  | –   |
| Receivables on investments sold                        | 376,001   | 167,932                           | 58,737   | –   |
| Dividends receivable                                   | 63,841  | 2,517                             | 12,591   | 7,193   |
| Tax reclaims receivable                                | 3,730   | 1,054                             | –  | –   |
| Unrealised gain on financial futures contracts         | 1,040   | –                                 | 1,986  | 9,927   |
| Unrealised gain on forward currency exchange contracts | 2,844   | –                                 | –  | –   |
| Other assets   | 592   | 187                               | 7  | –   |
| <b>Total assets</b>                                    | <b>72,454,613</b>   | <b>6,646,689</b>                  | <b>3,769,308</b>                                       | <b>3,605,641</b>  |
| <b>Liabilities</b>                                     |   |                                   |  |   |
| Bank overdrafts  | 1,054,610   | –                                 | –  | –   |
| Payables on investments purchased                      | 5,056,048   | 286,813                           | –  | –   |
| Management fees payable                                | 43  | 1,941                             | 2,128  | 1,075   |
| Unrealised loss on forward currency exchange contracts | 3,982   | –                                 | –  | –   |
| Other liabilities                                      | 16,188  | 1,561                             | 1,020  | 304   |
| <b>Total liabilities</b>                               | <b>6,130,871</b>  | <b>290,315</b>                    | <b>3,148</b>   | <b>1,379</b>  |
| <b>Total net assets</b>                                | <b>66,323,742</b>   | <b>6,356,374</b>                  | <b>3,766,160</b>                                       | <b>3,604,262</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 2024

|   | <b>Robeco Quantum<br/>Market Neutral<br/>Equities<br/>EUR</b> | <b>Robeco Emerging<br/>Markets Climate<br/>Transition Equities<br/>EUR</b> | <b>Robeco Asia-Pacific<br/>Equities<br/>EUR</b> | <b>Robeco Sustainable<br/>European Stars<br/>Equities<br/>EUR</b> |
|---|---|--|---|---|
| <b>Assets</b>   |   |  |   |   |
| Investments in securities at cost                         | 4,763,812   | 2,956,419  | 464,456,060                                     | 552,590,121   |
| Unrealised gain/(loss)                                    | 39,926  | 4,063  | 71,412,096                                      | 122,614,888   |
| Investments in securities at market value                 | 4,803,738   | 2,960,482  | 535,868,156                                     | 675,205,009   |
| Cash at bank and at brokers                               | 102,559   | 106,495  | 21,407,981                                      | 10,294,750  |
| Receivables on subscriptions                              | –   | –  | 694,637   | 212,451   |
| Receivables on investments sold                           | 87,312  | –  | –   | –   |
| Dividends receivable                                      | –   | 3,175  | 2,436,572                                       | 967,153   |
| Interest receivable                                       | 38,339  | –  | –   | –   |
| Tax reclaims receivable                                   | –   | –  | 2,974   | 5,034,680   |
| Unrealised gain on forward currency<br>exchange contracts | –   | –  | 118,019   | –   |
| Contracts for difference at fair value                    | 162,224   | –  | –   | –   |
| Other assets  | –   | –  | 517   | –   |
| <b>Total assets</b>                                       | <b>5,193,992</b>  | <b>3,070,152</b>   | <b>560,528,856</b>                              | <b>691,714,043</b>  |
| <b>Liabilities</b>  |   |  |   |   |
| Bank overdrafts   | 123   | 60,594   | –   | –   |
| Due to brokers  | 30,957  | –  | –   | –   |
| Payables on redemptions                                   | –   | –  | 566,262   | 767,994   |
| Payables on investments purchased                         | –   | 14,484   | –   | –   |
| Dividends payable on contracts for<br>difference          | 857   | –  | –   | –   |
| Management fees payable                                   | 2,826   | 479  | 393,605   | 426,416   |
| Contracts for difference at fair value                    | 232,558   | –  | –   | –   |
| Unrealised loss on financial futures<br>contracts         | –   | –  | 7,380   | –   |
| Other liabilities   | 1,222   | 433  | 1,037,897                                       | 146,952   |
| <b>Total liabilities</b>                                  | <b>268,543</b>  | <b>75,990</b>  | <b>2,005,144</b>                                | <b>1,341,362</b>  |
| <b>Total net assets</b>                                   | <b>4,925,449</b>  | <b>2,994,162</b>   | <b>558,523,712</b>                              | <b>690,372,681</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 2024

|   | Robeco QI European<br>Conservative Equities<br>EUR | Robeco QI US<br>Conservative Equities<br>USD | Robeco BP US<br>Premium Equities<br>USD | Robeco Chinese<br>Equities<br>EUR |
|---|--|--|---|-----------------------------------|
| <b>Assets</b>   |  |  |   |                                   |
| Investments in securities at cost                         | 395,034,661  | 5,748,991                                    | 3,720,190,294                           | 127,398,850                       |
| Unrealised gain/(loss)                                    | 63,543,827   | 1,351,899                                    | 1,262,138,112                           | (8,330,914)                       |
| Investments in securities at market value                 | 458,578,488  | 7,100,890                                    | 4,982,328,406                           | 119,067,936                       |
| Cash at bank and at brokers                               | 50,058,532   | 97,415                                       | 111,716,940                             | 124,062                           |
| Receivables on subscriptions                              | 399,575  | –  | 4,666,867                               | 31,906                            |
| Receivables on investments sold                           | 5,780,427  | 64   | –                                       | 2,585,562                         |
| Dividends receivable                                      | 744,570  | 4,032  | 2,092,898                               | 806,378                           |
| Tax reclaims receivable                                   | 3,959,166  | –  | 419,337                                 | –                                 |
| Fee waiver receivable                                     | –  | –  | –                                       | 958                               |
| Unrealised gain on forward currency<br>exchange contracts | 84,345   | –  | 107,097                                 | –                                 |
| Other assets  | 123  | 15   | 4,340                                   | 329                               |
| <b>Total assets</b>                                       | <b>519,605,226</b>                                 | <b>7,202,416</b>                             | <b>5,101,335,885</b>                    | <b>122,617,131</b>                |
| <b>Liabilities</b>  |  |  |   |                                   |
| Bank overdrafts   | –  | –  | –                                       | 251,835                           |
| Payables on redemptions                                   | 53,193,282   | 81,874                                       | 9,151,082                               | 254,585                           |
| Payables on investments purchased                         | 172  | –  | 5,212,614                               | 1,885,361                         |
| Management fees payable                                   | 209,093  | 3,753  | 3,797,388                               | 116,268                           |
| Unrealised loss on forward currency<br>exchange contracts | 2,655  | 14   | 2,439,521                               | –                                 |
| Other liabilities   | 88,773   | 1,779  | 895,875                                 | 34,176                            |
| <b>Total liabilities</b>                                  | <b>53,493,975</b>                                  | <b>87,420</b>                                | <b>21,496,480</b>                       | <b>2,542,225</b>                  |
| <b>Total net assets</b>                                   | <b>466,111,251</b>                                 | <b>7,114,996</b>                             | <b>5,079,839,405</b>                    | <b>120,074,906</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 2024

|   | Robeco Indian<br>Equities<br>EUR | Robeco Asian Stars<br>Equities<br>USD | Robeco Sustainable<br>Asian Stars Equities<br>USD | Robeco BP US Large<br>Cap Equities<br>USD |
|---|----------------------------------|---------------------------------------|---|---|
| <b>Assets</b>   |                                  |                                       |   |   |
| Investments in securities at cost                         | 360,690,311                      | 40,974,664                            | 17,192,248  | 1,108,253,969                             |
| Unrealised gain/(loss)                                    | 113,176,309                      | 1,622,960                             | 277,089   | 315,300,797                               |
| Investments in securities at market value                 | 473,866,620                      | 42,597,624                            | 17,469,337  | 1,423,554,766                             |
| Cash at bank and at brokers                               | 26,305,685                       | 916,465                               | 321,051   | 29,508,242                                |
| Receivables on subscriptions                              | 6,978,624                        | 111,024                               | –   | 1,162,227                                 |
| Receivables on investments sold                           | 185,531                          | –                                     | –   | 1,350,091                                 |
| Dividends receivable                                      | 783,914                          | 218,168                               | 75,704  | 441,623                                   |
| Tax reclaims receivable                                   | –                                | –                                     | –   | 233,700                                   |
| Unrealised gain on forward currency<br>exchange contracts | 2,180                            | –                                     | –   | 39,479                                    |
| Other assets  | 31                               | 58                                    | –   | 978                                       |
| <b>Total assets</b>                                       | <b>508,122,585</b>               | <b>43,843,339</b>                     | <b>17,866,092</b>                                 | <b>1,456,291,106</b>                      |
| <b>Liabilities</b>  |                                  |                                       |   |   |
| Bank overdrafts   | 3,584,313                        | –                                     | –   | –   |
| Payables on redemptions                                   | 207,469                          | 11,142                                | –   | 2,089,012                                 |
| Payables on investments purchased                         | 2,324,856                        | –                                     | –   | 859,683                                   |
| Management fees payable                                   | 401,990                          | 32,193                                | 13,051  | 957,505                                   |
| Performance fees payable                                  | –                                | 12,211                                | –   | –   |
| Unrealised loss on forward currency<br>exchange contracts | –                                | –                                     | –   | 1,002,406                                 |
| Other liabilities   | 15,697,325                       | 145,044                               | 67,785  | 273,085                                   |
| <b>Total liabilities</b>                                  | <b>22,215,953</b>                | <b>200,590</b>                        | <b>80,836</b>                                     | <b>5,181,691</b>                          |
| <b>Total net assets</b>                                   | <b>485,906,632</b>               | <b>43,642,749</b>                     | <b>17,785,256</b>                                 | <b>1,451,109,415</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 2024

|   | <b>Robeco BP US Select<br/>Opportunities<br/>Equities<br/>USD</b> | <b>Robeco Chinese A-<br/>share Equities<br/>CNH</b> | <b>Robeco QI Chinese A-<br/>share Active Equities<br/>CNH</b> | <b>Robeco QI Chinese A-<br/>share Conservative<br/>Equities<br/>CNH</b> |
|---|---|---|---|---|
| <b>Assets</b>   |   |   |   |   |
| Investments in securities at cost                         | 524,079,135   | 926,148,776   | 829,764,028   | 39,690,457  |
| Unrealised gain/(loss)                                    | 98,647,236  | (866,094)   | 14,862,151  | 4,154,726   |
| Investments in securities at market value                 | 622,726,371   | 925,282,682   | 844,626,179   | 43,845,183  |
| Cash at bank and at brokers                               | 15,464,850  | 27,902,943  | 14,281,533  | 662,808   |
| Receivables on subscriptions                              | 1,379,203   | 262,202   | –   | –   |
| Receivables on investments sold                           | 11,799,561  | –   | 793,614   | –   |
| Dividends receivable                                      | 476,390   | –   | 651,796   | –   |
| Tax reclaims receivable                                   | 66,739  | –   | –   | –   |
| Unrealised gain on forward currency<br>exchange contracts | 8,148   | –   | 4,538   | –   |
| Other assets  | 853   | 1,214   | 2,302   | –   |
| <b>Total assets</b>                                       | <b>651,922,115</b>  | <b>953,449,041</b>                                  | <b>860,359,962</b>  | <b>44,507,991</b>   |
| <b>Liabilities</b>  |   |   |   |   |
| Payables on redemptions                                   | 498,131   | 467,895   | 6,509,928   | –   |
| Payables on investments purchased                         | 1,398,900   | –   | –   | –   |
| Management fees payable                                   | 484,709   | 674,797   | 46,639  | 305   |
| Unrealised loss on financial futures<br>contracts         | –   | –   | 24,080  | –   |
| Unrealised loss on forward currency<br>exchange contracts | 214,518   | –   | –   | –   |
| Other liabilities   | 111,077   | 217,152   | 45,281  | 1,204   |
| <b>Total liabilities</b>                                  | <b>2,707,335</b>  | <b>1,359,844</b>                                    | <b>6,625,928</b>  | <b>1,509</b>  |
| <b>Total net assets</b>                                   | <b>649,214,780</b>  | <b>952,089,197</b>                                  | <b>853,734,034</b>  | <b>44,506,482</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 2024

|   | Robeco QI European<br>Value Equities<br>EUR | Robeco QI US<br>Climate Beta Equities<br>USD | Robeco QI European<br>Active Equities<br>EUR | Robeco Transition<br>Asian Equities<br>USD |
|---|---|--|--|--|
| <b>Assets</b>   |   |  |  |  |
| Investments in securities at cost                         | 6,538,825                                   | 291,047,948                                  | 72,342,420                                   | 2,604,509                                  |
| Unrealised gain/(loss)                                    | 166,644                                     | 58,041,896                                   | 11,834,471                                   | 33,067                                     |
| Investments in securities at market value                 | 6,705,469                                   | 349,089,844                                  | 84,176,891                                   | 2,637,576                                  |
| Cash at bank and at brokers                               | 27,318                                      | 2,281,599                                    | 128,023                                      | 599,607                                    |
| Receivables on subscriptions                              | 6,320                                       | 266,742                                      | 36,588                                       | –  |
| Dividends receivable                                      | 15,230                                      | 108,238                                      | 109,004                                      | 1,285                                      |
| Tax reclaims receivable                                   | 18,542                                      | –  | 112,520                                      | –  |
| Unrealised gain on financial futures<br>contracts         | –   | –  | 1,560  | 5,316                                      |
| Unrealised gain on forward currency<br>exchange contracts | –   | 26,770                                       | –  | –  |
| Other assets  | –   | 630  | –  | –  |
| <b>Total assets</b>                                       | <b>6,772,879</b>                            | <b>351,773,823</b>                           | <b>84,564,586</b>                            | <b>3,243,784</b>                           |
| <b>Liabilities</b>  |   |  |  |  |
| Bank overdrafts   | –   | 1,509,447                                    | –  | –  |
| Payables on redemptions                                   | 33,365                                      | 770,253                                      | –  | –  |
| Management fees payable                                   | 2,827                                       | 25,855                                       | 6,322  | 519  |
| Unrealised loss on financial futures<br>contracts         | 300   | –  | –  | 1,823                                      |
| Unrealised loss on forward currency<br>exchange contracts | –   | 1,641,969                                    | –  | –  |
| Other liabilities   | 1,029                                       | 81,072                                       | 5,501  | 471  |
| <b>Total liabilities</b>                                  | <b>37,521</b>                               | <b>4,028,596</b>                             | <b>11,823</b>                                | <b>2,813</b>                               |
| <b>Total net assets</b>                                   | <b>6,735,358</b>                            | <b>347,745,227</b>                           | <b>84,552,763</b>                            | <b>3,240,971</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 2024

|   | Robeco New World<br>Financials<br>EUR | Robeco Sustainable<br>Property Equities<br>EUR | Robeco Global<br>Consumer Trends<br>EUR | Robeco Global Multi-<br>Thematic<br>EUR |
|---|---------------------------------------|--|---|---|
| <b>Assets</b>   |                                       |  |   |   |
| Investments in securities at cost                         | 430,522,432                           | 388,572,824                                    | 2,766,009,036                           | 53,209,704                              |
| Unrealised gain/(loss)                                    | 19,958,358                            | 172,874  | 1,342,622,109                           | 12,316,422                              |
| Investments in securities at market value                 | 450,480,790                           | 388,745,698                                    | 4,108,631,145                           | 65,526,126                              |
| Cash at bank and at brokers                               | 5,319,419                             | 9,429,451                                      | 93,835,339                              | 944,157                                 |
| Receivables on subscriptions                              | 163,858                               | 69,872   | 2,372,817                               | 45,557                                  |
| Receivables on investments sold                           | 10,138,951                            | 8,517  | –                                       | 6,415                                   |
| Dividends receivable                                      | 1,171,998                             | 1,057,488                                      | 189,115                                 | 80,241                                  |
| Tax reclaims receivable                                   | 3,559,168                             | 343,093  | 1,222,176                               | 10,491                                  |
| Unrealised gain on forward currency<br>exchange contracts | 781,716                               | 1,107,455                                      | 350,404                                 | –                                       |
| Other assets  | 1,276                                 | 13,043   | 10,690                                  | –                                       |
| <b>Total assets</b>                                       | <b>471,617,176</b>                    | <b>400,774,617</b>                             | <b>4,206,611,686</b>                    | <b>66,612,987</b>                       |
| <b>Liabilities</b>  |                                       |  |   |   |
| Bank overdrafts   | 76,764                                | –  | –                                       | –                                       |
| Payables on redemptions                                   | 9,884,211                             | 6,222,910                                      | 8,940,149                               | 10,889                                  |
| Payables on investments purchased                         | 849,909                               | 66   | –                                       | –                                       |
| Management fees payable                                   | 438,465                               | 236,236  | 4,033,586                               | 48,820                                  |
| Unrealised loss on forward currency<br>exchange contracts | 491,592                               | 1,344,222                                      | 474,558                                 | –                                       |
| Other liabilities   | 101,848                               | 60,020   | 943,473                                 | 30,466                                  |
| <b>Total liabilities</b>                                  | <b>11,842,789</b>                     | <b>7,863,454</b>                               | <b>14,391,766</b>                       | <b>90,175</b>                           |
| <b>Total net assets</b>                                   | <b>459,774,387</b>                    | <b>392,911,163</b>                             | <b>4,192,219,920</b>                    | <b>66,522,812</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 2024

|   | <b>Robeco Digital<br/>Innovations<br/>EUR</b> | <b>Robeco FinTech<br/>EUR</b> | <b>Robeco Circular<br/>Economy Equities<br/>EUR</b> | <b>Robeco Smart Energy<br/>Equities<br/>EUR</b> |
|---|---|-------------------------------|---|---|
| <b>Assets</b>   |   |                               |   |   |
| Investments in securities at cost                         | 202,596,422                                   | 518,686,917                   | 210,757,710   | 2,586,297,382                                   |
| Unrealised gain/(loss)                                    | 68,484,121                                    | (59,001,741)                  | 41,931,513  | 458,619,556                                     |
| Investments in securities at market value                 | 271,080,543                                   | 459,685,176                   | 252,689,223   | 3,044,916,938                                   |
| Cash at bank and at brokers                               | 5,458,534                                     | 5,564,186                     | 14,185,683  | 38,121,237                                      |
| Receivables on subscriptions                              | 187,168                                       | 467,704                       | 487,656   | 2,648,323                                       |
| Receivables on investments sold                           | –   | 668,342                       | –   | –   |
| Dividends receivable                                      | 205,862                                       | 50,295                        | 143,682   | 2,860,724                                       |
| Tax reclaims receivable                                   | 61,428  | 61,021                        | 235,900   | 499,830   |
| Unrealised gain on forward currency<br>exchange contracts | –   | 54,060                        | 2,551   | 4,781   |
| Other assets  | –   | 11,441                        | 586   | 16,498  |
| <b>Total assets</b>                                       | <b>276,993,535</b>                            | <b>466,562,225</b>            | <b>267,745,281</b>                                  | <b>3,089,068,331</b>                            |
| <b>Liabilities</b>  |   |                               |   |   |
| Payables on redemptions                                   | 73,819  | 4,488,252                     | 182,702   | 9,569,160                                       |
| Payables on investments purchased                         | –   | –                             | 2,654,843   | –   |
| Management fees payable                                   | 170,575                                       | 338,928                       | 140,060   | 2,594,630                                       |
| Unrealised loss on forward currency<br>exchange contracts | –   | 101,527                       | 5,083   | 3,767   |
| Other liabilities   | 40,259  | 119,984                       | 40,273  | 648,209   |
| <b>Total liabilities</b>                                  | <b>284,653</b>                                | <b>5,048,691</b>              | <b>3,022,961</b>                                    | <b>12,815,766</b>                               |
| <b>Total net assets</b>                                   | <b>276,708,882</b>                            | <b>461,513,534</b>            | <b>264,722,320</b>                                  | <b>3,076,252,565</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 2024

|   | Robeco Smart<br>Materials Equities<br>EUR | Robeco Smart<br>Mobility Equities<br>EUR | Robeco Sustainable<br>Healthy Living<br>Equities<br>EUR | Robeco Sustainable<br>Water Equities<br>EUR |
|---|---|--|---|---|
| <b>Assets</b>   |   |  |   |   |
| Investments in securities at cost                         | 622,553,268                               | 392,408,899                              | 272,152,319   | 2,610,363,502                               |
| Unrealised gain/(loss)                                    | 21,797,000                                | 13,758,993                               | 26,415,908  | 274,298,749                                 |
| Investments in securities at market value                 | 644,350,268                               | 406,167,892                              | 298,568,227   | 2,884,662,251                               |
| Cash at bank and at brokers                               | 13,524,704                                | 7,156,074                                | 7,153,658   | 44,470,332                                  |
| Receivables on subscriptions                              | 294,379                                   | 78,460                                   | 612,974   | 2,513,578                                   |
| Receivables on investments sold                           | –   | 85,736                                   | –   | 2,430,662                                   |
| Dividends receivable                                      | 600,850                                   | 765,199                                  | 179,993   | 4,476,241                                   |
| Tax reclaims receivable                                   | 638,602                                   | –  | 475,629   | 2,610,923                                   |
| Unrealised gain on forward currency<br>exchange contracts | 825                                       | 761                                      | –   | 44  |
| Other assets  | 4,857                                     | 3,699                                    | 611   | 3,346                                       |
| <b>Total assets</b>                                       | <b>659,414,485</b>                        | <b>414,257,821</b>                       | <b>306,991,092</b>                                      | <b>2,941,167,377</b>                        |
| <b>Liabilities</b>  |   |  |   |   |
| Payables on redemptions                                   | 2,897,608                                 | 1,953,942                                | 538,978   | 6,760,355                                   |
| Payables on investments purchased                         | –   | –  | –   | 3,822,351                                   |
| Management fees payable                                   | 476,716                                   | 344,971                                  | 210,028   | 2,590,144                                   |
| Unrealised loss on forward currency<br>exchange contracts | –   | 822                                      | –   | 1,909,019                                   |
| Other liabilities   | 121,643                                   | 86,618                                   | 54,361  | 626,509                                     |
| <b>Total liabilities</b>                                  | <b>3,495,967</b>                          | <b>2,386,353</b>                         | <b>803,367</b>  | <b>15,708,378</b>                           |
| <b>Total net assets</b>                                   | <b>655,918,518</b>                        | <b>411,871,468</b>                       | <b>306,187,725</b>                                      | <b>2,925,458,999</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 2024

|   | <b>Robeco Global<br/>Gender Equality<br/>EUR</b> | <b>Robeco Next Digital<br/>Billion<br/>USD</b> | <b>Robeco Biodiversity<br/>Equities<br/>EUR</b> | <b>Robeco Net Zero 2050<br/>Climate Equities<br/>EUR</b> |
|---|--|--|---|--|
| <b>Assets</b>   |  |  |   |  |
| Investments in securities at cost                         | 59,651,028                                       | 12,809,147                                     | 4,640,662                                       | 106,230,255  |
| Unrealised gain/(loss)                                    | 20,783,038                                       | (3,537,043)                                    | 197,757   | 25,446,851   |
| Investments in securities at market value                 | 80,434,066                                       | 9,272,104                                      | 4,838,419                                       | 131,677,106  |
| Cash at bank and at brokers                               | 1,455,005  | 121,893  | 170,182   | 3,572,686  |
| Receivables on subscriptions                              | 69,950   | 12,792   | 7,029   | 21,404   |
| Receivables on investments sold                           | 249,771  | 90,898   | 28,584  | 9,902,381  |
| Dividends receivable                                      | 43,519   | 16,201   | 1,874   | 135,931  |
| Tax reclaims receivable                                   | 148,439  | –  | –   | 21,875   |
| Unrealised gain on forward currency<br>exchange contracts | –  | –  | –   | 139,347  |
| Other assets  | 38   | 30   | –   | 3,101  |
| <b>Total assets</b>                                       | <b>82,400,788</b>                                | <b>9,513,918</b>                               | <b>5,046,088</b>                                | <b>145,473,831</b>                                       |
| <b>Liabilities</b>  |  |  |   |  |
| Payables on redemptions                                   | 136,857  | 43   | –   | 1,555,192  |
| Payables on investments purchased                         | –  | 83,331   | –   | 9,259,722  |
| Management fees payable                                   | 56,875   | 6,616  | 3,756   | 1,667  |
| Unrealised loss on forward currency<br>exchange contracts | –  | –  | –   | 92,860   |
| Other liabilities   | 14,331   | 8,117  | 1,243   | 3,968  |
| <b>Total liabilities</b>                                  | <b>208,063</b>                                   | <b>98,107</b>                                  | <b>4,999</b>                                    | <b>10,913,409</b>  |
| <b>Total net assets</b>                                   | <b>82,192,725</b>                                | <b>9,415,811</b>                               | <b>5,041,089</b>                                | <b>134,560,422</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 2024

|  | Robeco Fashion<br>Engagement<br>EUR | Robeco Gravis<br>Infrastructure<br>EUR | Robeco Digital<br>Income<br>EUR | Robeco High Yield<br>Bonds<br>EUR | Robeco Global<br>Credits<br>EUR |
|--|-------------------------------------|--|---------------------------------|-----------------------------------|---------------------------------|
| <b>Assets</b>  |                                     |  |                                 |                                   |                                 |
| Investments in securities at cost                      | 3,262,249                           | 3,005,170                              | 6,039,291,340                   | 2,816,732,941                     |                                 |
| Unrealised gain/(loss)                                 | 437,848                             | (61,492)                               | (24,331,716)                    | 23,121,908                        |                                 |
| Investments in securities at market value              | 3,700,097                           | 2,943,678                              | 6,014,959,624                   | 2,839,854,849                     |                                 |
| Cash at bank and at brokers                            | 164,933                             | 22,366                                 | 431,282,056                     | 84,293,041                        |                                 |
| Receivables on subscriptions                           | –                                   | –                                      | 2,741,527                       | 1,358,335                         |                                 |
| Receivables on investments sold                        | –                                   | –                                      | 4,910,539                       | 9,245,737                         |                                 |
| Dividends receivable                                   | 1,042                               | 7,803                                  | –                               | –                                 |                                 |
| Interest receivable                                    | –                                   | –                                      | 90,261,501                      | 35,425,432                        |                                 |
| Tax reclaims receivable                                | 1,045                               | –                                      | –                               | –                                 |                                 |
| Unrealised gain on financial futures contracts         | –                                   | –                                      | 3,775,353                       | 3,128,595                         |                                 |
| Unrealised gain on forward currency exchange contracts | –                                   | –                                      | 5,983,181                       | 9,377,391                         |                                 |
| Swap contracts at fair value                           | –                                   | –                                      | 18,278,019                      | 3,552,329                         |                                 |
| Other assets   | –                                   | –                                      | 65,736                          | 2,305                             |                                 |
| <b>Total assets</b>                                    | <b>3,867,117</b>                    | <b>2,973,847</b>                       | <b>6,572,257,536</b>            | <b>2,986,238,014</b>              |                                 |
| <b>Liabilities</b>                                     |                                     |  |                                 |                                   |                                 |
| Due to brokers   | –                                   | –                                      | 2,012,034                       | 14,576                            |                                 |
| Payables on redemptions                                | –                                   | –                                      | 34,139,036                      | 1,207,986                         |                                 |
| Payables on investments purchased                      | –                                   | –                                      | 92,999,632                      | 31,605,488                        |                                 |
| Interest payable                                       | –                                   | –                                      | 388,996                         | 1,854,876                         |                                 |
| Management fees payable                                | 4,152                               | 1,857                                  | 3,054,650                       | 812,263                           |                                 |
| Unrealised loss on financial futures contracts         | –                                   | –                                      | 4,840,135                       | 2,720,642                         |                                 |
| Unrealised loss on forward currency exchange contracts | –                                   | –                                      | 4,886,128                       | 17,929,395                        |                                 |
| Swap contracts at fair value                           | –                                   | –                                      | 23,318,250                      | 20,166,454                        |                                 |
| Other liabilities                                      | 976                                 | 727                                    | 902,475                         | 337,135                           |                                 |
| <b>Total liabilities</b>                               | <b>5,128</b>                        | <b>2,584</b>                           | <b>166,541,336</b>              | <b>76,648,815</b>                 |                                 |
| <b>Total net assets</b>                                | <b>3,861,989</b>                    | <b>2,971,263</b>                       | <b>6,405,716,200</b>            | <b>2,909,589,199</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 2024

|   | <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> | <b>Robeco Global<br/>Credits - Short<br/>Maturity<br/>EUR</b> |
|---|---|--|--|---|
| <b>Assets</b>   |   |  |  |   |
| Investments in securities at cost                         | 224,083,984                                     | 1,016,229,653  | 31,715,451   | 459,811,116   |
| Unrealised gain/(loss)                                    | (3,575,505)                                     | (10,730,645)   | (660,245)  | 3,245,781   |
| Investments in securities at market value                 | 220,508,479                                     | 1,005,499,008  | 31,055,206   | 463,056,897   |
| Cash at bank and at brokers                               | 10,512,366                                      | 26,875,467   | 1,605,594  | 23,279,727  |
| Receivables on subscriptions                              | 277,489   | 90,830   | 4,132  | 453,818   |
| Receivables on investments sold                           | –   | 1,574,645  | 978,457  | –   |
| Interest receivable                                       | 1,439,121                                       | 13,327,589   | 210,771  | 5,989,886   |
| Unrealised gain on financial futures<br>contracts         | 21,064  | 1,239,599  | 42,740   | 94,783  |
| Unrealised gain on forward currency<br>exchange contracts | 222,152   | 2,592,613  | 322,391  | 1,620,307   |
| Swap contracts at fair value                              | 15,767,275                                      | 4,499,035  | –  | 49,866  |
| Other assets  | 152   | 251  | 10   | 206   |
| <b>Total assets</b>                                       | <b>248,748,098</b>                              | <b>1,055,699,037</b>                                     | <b>34,219,301</b>                                      | <b>494,545,490</b>  |
| <b>Liabilities</b>  |   |  |  |   |
| Bank overdrafts   | –   | –  | 12,550   | –   |
| Due to brokers  | 100,757   | 1,843  | –  | –   |
| Payables on redemptions                                   | 89,124  | 375,429  | 449  | 374,982   |
| Payables on investments purchased                         | –   | –  | 1,465,229  | 14,015,543  |
| Interest payable  | –   | 471,758  | –  | 114,316   |
| Management fees payable                                   | 80,589  | 212,224  | 1,946  | 176,135   |
| Unrealised loss on financial futures<br>contracts         | 317,012   | 1,246,683  | 94,325   | 24,369  |
| Unrealised loss on forward currency<br>exchange contracts | 1,651,757                                       | 10,401,477   | 217,324  | 2,434,985   |
| Swap contracts at fair value                              | –   | 5,982,460  | –  | 291,831   |
| Other liabilities   | 31,352  | 111,835  | 3,659  | 89,655  |
| <b>Total liabilities</b>                                  | <b>2,270,591</b>                                | <b>18,803,709</b>  | <b>1,795,482</b>                                       | <b>17,521,816</b>   |
| <b>Total net assets</b>                                   | <b>246,477,507</b>                              | <b>1,036,895,328</b>                                     | <b>32,423,819</b>                                      | <b>477,023,674</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 2024

|   | Robeco Corporate<br>Hybrid Bonds<br>EUR | Robeco QI Global<br>Multi-Factor High<br>Yield<br>EUR | Robeco SDG Credit<br>Income<br>USD | Robeco Global SDG<br>Credits<br>EUR |
|---|---|---|------------------------------------|-------------------------------------|
| <b>Assets</b>   |   |   |                                    |                                     |
| Investments in securities at cost                         | 255,902,325                             | 2,846,955   | 1,360,658,773                      | 1,828,928,363                       |
| Unrealised gain/(loss)                                    | 3,717,409                               | 50,282  | (15,572,970)                       | 2,349,614                           |
| Investments in securities at market value                 | 259,619,734                             | 2,897,237   | 1,345,085,803                      | 1,831,277,977                       |
| Cash at bank and at brokers                               | 9,576,798                               | 213,504   | 47,183,910                         | 59,499,976                          |
| Receivables on subscriptions                              | 114,333                                 | 3,418   | 404,115                            | 14,361,141                          |
| Receivables on investments sold                           | 977,800                                 | –   | –                                  | 4,893,741                           |
| Interest receivable                                       | 3,183,796                               | 46,704  | 20,193,717                         | 25,203,132                          |
| Unrealised gain on financial futures<br>contracts         | 157,455                                 | 3,380   | 6,495,040                          | 2,218,344                           |
| Unrealised gain on forward currency<br>exchange contracts | 607,624                                 | 2,306   | 11,172,175                         | 10,354,824                          |
| Swap contracts at fair value                              | –                                       | 19,053  | –                                  | 1,107,020                           |
| Other assets  | –                                       | –   | 849                                | 4,480                               |
| <b>Total assets</b>                                       | <b>274,237,540</b>                      | <b>3,185,602</b>                                      | <b>1,430,535,609</b>               | <b>1,948,920,635</b>                |
| <b>Liabilities</b>  |   |   |                                    |                                     |
| Bank overdrafts   | –                                       | 77,576  | –                                  | –                                   |
| Due to brokers  | –                                       | 21  | –                                  | –                                   |
| Payables on redemptions                                   | 2,226,515                               | 798   | 1,016,349                          | 14,529,039                          |
| Payables on investments purchased                         | 3,743,410                               | –   | 13,024,187                         | 24,951,230                          |
| Interest payable  | 66,498                                  | –   | –                                  | 956,320                             |
| Management fees payable                                   | 91,694                                  | 554   | 726,108                            | 621,476                             |
| Unrealised loss on financial futures<br>contracts         | 156,189                                 | 670   | 4,314,798                          | 3,287,358                           |
| Unrealised loss on forward currency<br>exchange contracts | 1,303,903                               | 25,376  | 7,035,183                          | 14,180,471                          |
| Swap contracts at fair value                              | 187,297                                 | –   | –                                  | 14,474,206                          |
| Other liabilities   | 33,566                                  | 277   | 250,392                            | 259,667                             |
| <b>Total liabilities</b>                                  | <b>7,809,072</b>                        | <b>105,272</b>  | <b>26,367,017</b>                  | <b>73,259,767</b>                   |
| <b>Total net assets</b>                                   | <b>266,428,468</b>                      | <b>3,080,330</b>                                      | <b>1,404,168,592</b>               | <b>1,875,660,868</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 2024

|  | Robeco SDG High<br>Yield Bonds<br>EUR | Robeco Global Green<br>Bonds<br>EUR | Robeco Climate<br>Global Credits<br>EUR | Robeco Climate<br>Global Bonds<br>EUR |
|--|---------------------------------------|-------------------------------------|---|---------------------------------------|
| <b>Assets</b>  |                                       |                                     |   |                                       |
| Investments in securities at cost                      | 418,260,975                           | 136,129,710                         | 522,165,240                             | 40,725,293                            |
| Unrealised gain/(loss)                                 | (446,384)                             | (76,562)                            | 6,109,364                               | (856,098)                             |
| Investments in securities at market value              | 417,814,591                           | 136,053,148                         | 528,274,604                             | 39,869,195                            |
| Cash at bank and at brokers                            | 22,639,540                            | 3,922,543                           | 13,195,206                              | 1,483,169                             |
| Receivables on subscriptions                           | 1,230,016                             | –                                   | –                                       | 2,431                                 |
| Receivables on investments sold                        | –                                     | 340,848                             | 2,122,636                               | –                                     |
| Interest receivable                                    | 6,091,679                             | 1,651,468                           | 6,197,120                               | 400,057                               |
| Tax reclaims receivable                                | –                                     | –                                   | –                                       | 1,322                                 |
| Options purchased contracts at fair value              | –                                     | –                                   | –                                       | 7,220                                 |
| Unrealised gain on financial futures contracts         | 276,165                               | 512,665                             | 764,041                                 | 97,862                                |
| Unrealised gain on forward currency exchange contracts | 1,390,736                             | 523,387                             | 2,657,739                               | 330,319                               |
| Swap contracts at fair value                           | 703,525                               | 300,993                             | 165,760                                 | 303,564                               |
| Other assets   | 104                                   | 104                                 | –                                       | 31                                    |
| <b>Total assets</b>                                    | <b>450,146,356</b>                    | <b>143,305,156</b>                  | <b>553,377,106</b>                      | <b>42,495,170</b>                     |
| <b>Liabilities</b>                                     |                                       |                                     |   |                                       |
| Bank overdrafts  | –                                     | –                                   | 274,100                                 | –                                     |
| Due to brokers   | 677                                   | –                                   | –                                       | 26,990                                |
| Payables on redemptions                                | 82,213                                | –                                   | –                                       | –                                     |
| Payables on investments purchased                      | 10,281,425                            | 408,495                             | 787,100                                 | 99,633                                |
| Interest payable                                       | 15,000                                | 145,014                             | 32,877                                  | 56,054                                |
| Management fees payable                                | 208,146                               | 18,568                              | 140,947                                 | 4,370                                 |
| Unrealised loss on financial futures contracts         | 601,637                               | 389,151                             | 723,390                                 | 47,043                                |
| Unrealised loss on forward currency exchange contracts | 3,229,199                             | 443,602                             | 1,813,943                               | 349,652                               |
| Swap contracts at fair value                           | 888,567                               | 570,861                             | 143,136                                 | 210,509                               |
| Other liabilities                                      | 60,900                                | 9,952                               | 56,201                                  | 3,251                                 |
| <b>Total liabilities</b>                               | <b>15,367,764</b>                     | <b>1,985,643</b>                    | <b>3,971,694</b>                        | <b>797,502</b>                        |
| <b>Total net assets</b>                                | <b>434,778,592</b>                    | <b>141,319,513</b>                  | <b>549,405,412</b>                      | <b>41,697,668</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 2024

|  | <b>Robeco QI Global<br/>SDG &amp; Climate<br/>Multi-Factor Credits<br/>EUR</b> | <b>Robeco Transition<br/>Emerging Credits<br/>USD</b> | <b>Robeco Climate<br/>Global High Yield<br/>Bonds<br/>EUR</b> | <b>Robeco High Income<br/>Green Bonds<br/>EUR</b> |
|--|--|---|---|---|
| <b>Assets</b>  |  |   |   |   |
| Investments in securities at cost                      | 9,540,415  | 194,954,677   | 280,548,671   | 9,659,121   |
| Unrealised gain/(loss)                                 | (33,983)   | (936,628)   | 8,630,974   | (37,894)  |
| Investments in securities at market value              | 9,506,432  | 194,018,049   | 289,179,645   | 9,621,227   |
| Cash at bank and at brokers                            | 180,029  | 6,710,390   | 20,127,997  | 343,718   |
| Receivables on subscriptions                           | –  | 58,049  | –   | –   |
| Receivables on investments sold                        | –  | 1,812,654   | –   | –   |
| Interest receivable                                    | 113,551  | 2,748,221   | 4,495,568   | 156,514   |
| Unrealised gain on financial futures contracts         | 15,198   | 173,443   | 426,898   | 8,748   |
| Unrealised gain on forward currency exchange contracts | 14,512   | 602,500   | 1,145,606   | 2,790   |
| Swap contracts at fair value                           | 2,725  | –   | –   | –   |
| Other assets   | –  | 167   | –   | –   |
| <b>Total assets</b>                                    | <b>9,832,447</b>   | <b>206,123,473</b>                                    | <b>315,375,714</b>  | <b>10,132,997</b>                                 |
| <b>Liabilities</b>                                     |  |   |   |   |
| Bank overdrafts  | 13,231   | –   | –   | –   |
| Due to brokers   | 56   | –   | –   | –   |
| Payables on redemptions                                | –  | 11,310  | –   | –   |
| Payables on investments purchased                      | 5,279  | 2,941,255   | 2,704,272   | 150,873   |
| Interest payable                                       | 1,185  | 9,650   | –   | –   |
| Management fees payable                                | 2,272  | 25,165  | 101,834   | 333   |
| Unrealised loss on financial futures contracts         | 8,800  | 337,917   | 438,309   | 3,290   |
| Unrealised loss on forward currency exchange contracts | 100,681  | 619,904   | 1,462,871   | 1,923   |
| Swap contracts at fair value                           | 26,623   | 108,418   | –   | –   |
| Other liabilities                                      | 1,209  | 15,321  | 34,996  | 433   |
| <b>Total liabilities</b>                               | <b>159,336</b>   | <b>4,068,940</b>                                      | <b>4,742,282</b>  | <b>156,852</b>                                    |
| <b>Total net assets</b>                                | <b>9,673,111</b>   | <b>202,054,533</b>                                    | <b>310,633,432</b>  | <b>9,976,145</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 2024

|  | Robeco Euro<br>Government Bonds<br>EUR | Robeco Euro Credit<br>Bonds<br>EUR | Robeco All Strategy<br>Euro Bonds<br>EUR | Robeco European<br>High Yield Bonds<br>EUR |
|--|--|------------------------------------|--|--|
| <b>Assets</b>  |  |                                    |  |  |
| Investments in securities at cost                      | 918,169,758                            | 1,179,051,400                      | 187,297,338                              | 390,248,742                                |
| Unrealised gain/(loss)                                 | (26,967,735)                           | (10,509,703)                       | (7,000,834)                              | 655,503                                    |
| Investments in securities at market value              | 891,202,023                            | 1,168,541,697                      | 180,296,504                              | 390,904,245                                |
| Cash at bank and at brokers                            | 29,112,370                             | 45,368,421                         | 15,365,573                               | 15,164,093                                 |
| Receivables on subscriptions                           | 420,471                                | 1,723,766                          | 34,294                                   | 506,203                                    |
| Receivables on investments sold                        | –                                      | 7,886,822                          | 542,226                                  | –  |
| Interest receivable                                    | 9,746,095                              | 14,950,927                         | 2,355,697                                | 5,422,022                                  |
| Options purchased contracts at fair value              | 170,240                                | –                                  | 35,340                                   | –  |
| Unrealised gain on financial futures contracts         | 4,884,390                              | 832,103                            | 1,191,771                                | –  |
| Unrealised gain on forward currency exchange contracts | 91,011                                 | 4,471                              | 30,913                                   | 426,781                                    |
| Swap contracts at fair value                           | 2,609,665                              | 1,181,905                          | 869,300                                  | –  |
| Other assets   | –                                      | 54                                 | –  | –  |
| <b>Total assets</b>                                    | <b>938,236,265</b>                     | <b>1,240,490,166</b>               | <b>200,721,618</b>                       | <b>412,423,344</b>                         |
| <b>Liabilities</b>                                     |  |                                    |  |  |
| Due to brokers   | 82                                     | 663,540                            | 325,921                                  | 8,496                                      |
| Payables on redemptions                                | 2,894,202                              | 377,924                            | 181,534                                  | 91,746                                     |
| Payables on investments purchased                      | –                                      | 9,822,858                          | 2,771,623                                | 3,891,998                                  |
| Interest payable                                       | 1,184,520                              | –                                  | 200,160                                  | –  |
| Management fees payable                                | 155,874                                | 288,643                            | 71,641                                   | 110,576                                    |
| Unrealised loss on financial futures contracts         | 3,799,938                              | 66,631                             | 729,174                                  | 85,920                                     |
| Unrealised loss on forward currency exchange contracts | 101,100                                | 69                                 | 57,288                                   | 300,986                                    |
| Swap contracts at fair value                           | 6,651,889                              | 394,014                            | 1,388,742                                | 29,669                                     |
| Other liabilities                                      | 143,520                                | 132,114                            | 48,326                                   | 37,215                                     |
| <b>Total liabilities</b>                               | <b>14,931,125</b>                      | <b>11,745,793</b>                  | <b>5,774,409</b>                         | <b>4,556,606</b>                           |
| <b>Total net assets</b>                                | <b>923,305,140</b>                     | <b>1,228,744,373</b>               | <b>194,947,209</b>                       | <b>407,866,738</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 2024

|  | <b>Robeco Transition<br/>Asian Bonds<br/>USD</b> | <b>Robeco Euro SDG<br/>Credits<br/>EUR</b> | <b>Robeco Financial<br/>Institutions Bonds<br/>EUR</b> | <b>Robeco Investment<br/>Grade Corporate<br/>Bonds<br/>EUR</b> |
|--|--|--|--|--|
| <b>Assets</b>  |  |  |  |  |
| Investments in securities at cost                      | 10,469,716                                       | 1,213,137,437                              | 2,110,691,525  | 55,425,676   |
| Unrealised gain/(loss)                                 | 206,442  | (5,111,979)                                | (10,897,812)   | (2,073,991)  |
| Investments in securities at market value              | 10,676,158                                       | 1,208,025,458                              | 2,099,793,713  | 53,351,685   |
| Cash at bank and at brokers                            | 376,424  | 48,585,047                                 | 26,528,402   | 1,110,387  |
| Receivables on subscriptions                           | –  | 1,834,337                                  | 4,148,900  | 49,547   |
| Receivables on investments sold                        | 309,803  | 8,434,233                                  | –  | 384,516  |
| Receivables on reverse repurchase agreements           | –  | –  | 1,000,000  | –  |
| Interest receivable                                    | 133,855  | 15,519,341                                 | 33,342,419   | 466,646  |
| Tax reclaims receivable                                | –  | 735  | –  | –  |
| Unrealised gain on financial futures contracts         | 7,232  | 1,264,552                                  | 1,543,005  | 31,385   |
| Unrealised gain on forward currency exchange contracts | 12,614   | 306,342                                    | 3,193,780  | –  |
| Swap contracts at fair value                           | –  | 233,541                                    | 3,419,433  | 5,815  |
| Other assets   | –  | 158  | 781  | –  |
| <b>Total assets</b>                                    | <b>11,516,086</b>                                | <b>1,284,203,744</b>                       | <b>2,172,970,433</b>                                   | <b>55,399,981</b>  |
| <b>Liabilities</b>                                     |  |  |  |  |
| Bank overdrafts  | –  | –  | 142,480  | –  |
| Due to brokers   | –  | 234,919                                    | 538,972  | –  |
| Payables on redemptions                                | –  | 967,638                                    | 2,479,068  | 13,660   |
| Payables on investments purchased                      | 507,772  | 10,307,308                                 | 20,182,710   | 208,584  |
| Interest payable                                       | 5,254  | –  | 25,000   | –  |
| Management fees payable                                | 8,253  | 391,738                                    | 838,142  | 16,750   |
| Unrealised loss on financial futures contracts         | 9,726  | 828,114                                    | 268,844  | 18,740   |
| Unrealised loss on forward currency exchange contracts | 5,803  | 122,466                                    | 1,397,713  | –  |
| Swap contracts at fair value                           | 9,313  | –  | 256,545  | –  |
| Other liabilities                                      | 2,699  | 192,912                                    | 342,766  | 11,412   |
| <b>Total liabilities</b>                               | <b>548,820</b>                                   | <b>13,045,095</b>                          | <b>26,472,240</b>                                      | <b>269,146</b>   |
| <b>Total net assets</b>                                | <b>10,967,266</b>                                | <b>1,271,158,649</b>                       | <b>2,146,498,193</b>                                   | <b>55,130,835</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 2024

|  | <b>Robeco US Green<br/>Bonds Short Duration<br/>USD</b> | <b>Robeco Euro SDG<br/>Bonds<br/>EUR</b> | <b>Robeco Sustainable<br/>Income Allocation<br/>EUR</b> | <b>Robeco Sustainable<br/>Dynamic Allocation<br/>EUR</b> |
|--|---|--|---|--|
| <b>Assets</b>  |   |  |   |  |
| Investments in securities at cost                      | 34,239,993  | 9,760,375                                | 118,413,248   | 181,175,514  |
| Unrealised gain/(loss)                                 | (1,000,635)   | 11,241                                   | 1,810,714   | 6,703,885  |
| Investments in securities at market value              | 33,239,358  | 9,771,616                                | 120,223,962   | 187,879,399  |
| Cash at bank and at brokers                            | 1,628,527   | 301,944                                  | 11,371,644  | 13,732,542   |
| Receivables on subscriptions                           | –   | –  | 27,315  | 83,093   |
| Receivables on investments sold                        | –   | –  | 1,029,271   | 468,127  |
| Dividends receivable                                   | –   | –  | 15,704  | 247,025  |
| Interest receivable                                    | 378,674   | 60,945                                   | 867,814   | 400,084  |
| Tax reclaims receivable                                | –   | –  | 30,306  | 130,708  |
| Fee waiver receivable                                  | –   | –  | 8,802   | 3,662  |
| Options purchased contracts at fair value              | –   | –  | 65,164  | 192,778  |
| Unrealised gain on financial futures contracts         | 16,494  | 11,404                                   | 227,314   | 318,593  |
| Unrealised gain on forward currency exchange contracts | 444,394   | 3,657                                    | 254,440   | 144,011  |
| Swap contracts at fair value                           | 29,808  | –  | 117,120   | 110,400  |
| Other assets   | –   | –  | 8,678   | 3,382  |
| <b>Total assets</b>                                    | <b>35,737,255</b>                                       | <b>10,149,566</b>                        | <b>134,247,534</b>                                      | <b>203,713,804</b>                                       |
| <b>Liabilities</b>                                     |   |  |   |  |
| Bank overdrafts  | –   | –  | –   | 722,180  |
| Due to brokers   | –   | –  | 1,053   | 230  |
| Payables on redemptions                                | –   | –  | 192,711   | 199,867  |
| Payables on investments purchased                      | 106,782   | 100,024                                  | 1,331,153   | 644,480  |
| Interest payable                                       | 23,828  | –  | 19,822  | 10,222   |
| Management fees payable                                | 4,889   | 1,940                                    | 51,304  | 105,420  |
| Options written contracts at fair value                | –   | –  | 65,836  | 194,821  |
| Unrealised loss on financial futures contracts         | 109,412   | 11,220                                   | 148,436   | 298,362  |
| Unrealised loss on forward currency exchange contracts | 645,672   | 1  | 640,984   | 459,722  |
| Swap contracts at fair value                           | 236,656   | –  | 1,066,039   | 548,940  |
| Other liabilities                                      | 9,248   | 1,206                                    | 128,717   | 114,897  |
| <b>Total liabilities</b>                               | <b>1,136,487</b>  | <b>114,391</b>                           | <b>3,646,055</b>  | <b>3,299,141</b>   |
| <b>Total net assets</b>                                | <b>34,600,768</b>                                       | <b>10,035,175</b>                        | <b>130,601,479</b>                                      | <b>200,414,663</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 2024

|  | <b>Robeco Sustainable<br/>Diversified Allocation<br/>EUR</b> | <b>Combined<br/>EUR</b> |
|--|--|-------------------------|
| <b>Assets</b>  |  |                         |
| Investments in securities at cost                      | 120,596,513  | 56,430,624,467          |
| Unrealised gain/(loss)                                 | 2,092,131  | 6,486,894,361           |
| Investments in securities at market value              | 122,688,644  | 62,917,518,828          |
| Cash at bank and at brokers                            | 10,003,181   | 1,755,084,617           |
| Receivables on subscriptions                           | 522,245  | 113,687,254             |
| Receivables on investments sold                        | 625,411  | 106,936,120             |
| Receivables on reverse repurchase agreements           | –  | 1,000,000               |
| Dividends receivable                                   | 74,640   | 75,413,711              |
| Interest receivable                                    | 614,154  | 299,863,735             |
| Tax reclaims receivable                                | 30,099   | 33,294,351              |
| Fee waiver receivable                                  | 5,523  | 18,945                  |
| Options purchased contracts at fair value              | 130,329  | 601,071                 |
| Unrealised gain on financial futures contracts         | 311,581  | 30,527,949              |
| Unrealised gain on forward currency exchange contracts | 307,638  | 64,325,682              |
| Contracts for difference at fair value                 | –  | 162,224                 |
| Swap contracts at fair value                           | –  | 53,324,157              |
| Other assets   | 18,720   | 216,882                 |
| <b>Total assets</b>                                    | <b>135,332,165</b>   | <b>65,451,975,526</b>   |
| <b>Liabilities</b>                                     |  |                         |
| Bank overdrafts  | –  | 25,476,161              |
| Due to brokers   | –  | 3,961,124               |
| Payables on redemptions                                | 559,486  | 198,830,296             |
| Payables on investments purchased                      | 506,950  | 339,898,198             |
| Dividends payable on contracts for difference          | –  | 857                     |
| Interest payable                                       | 9,423  | 5,588,182               |
| Management fees payable                                | 56,580   | 35,977,132              |
| Performance fees payable                               | –  | 1,663,552               |
| Options written contracts at fair value                | 133,016  | 393,673                 |
| Unrealised loss on financial futures contracts         | 207,782  | 25,895,921              |
| Unrealised loss on forward currency exchange contracts | 403,221  | 84,975,982              |
| Contracts for difference at fair value                 | –  | 232,558                 |
| Swap contracts at fair value                           | 518,848  | 77,445,558              |
| Other liabilities                                      | 92,051   | 65,044,962              |
| <b>Total liabilities</b>                               | <b>2,487,357</b>   | <b>865,384,156</b>      |
| <b>Total net assets</b>                                | <b>132,844,808</b>   | <b>64,586,591,370</b>   |

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

Robeco Capital Growth Funds 100

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets

For the period ended 30 June 2024

|  | 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>4,807,870,515</b>                        | <b>353,914,123</b>                               | <b>910,572,970</b>                                 | <b>1,706,069,881</b>                     |
| <b>Income</b>  |   |  |  |  |
| Dividend income, net of withholding taxes  | 80,835,491                                  | 4,760,764  | 7,690,866  | 43,958,764                               |
| Securities lending income  | 57,263                                      | 10,307   | 8,656  | 86,405                                   |
| Bank interest  | 2,155,710                                   | 66,578   | 714,786  | 364,667                                  |
| <b>Total income</b>  | <b>83,048,464</b>                           | <b>4,837,649</b>                                 | <b>8,414,308</b>                                   | <b>44,409,836</b>                        |
| <b>Expenses</b>  |   |  |  |  |
| Management fees  | 19,882,259                                  | 739,818  | 4,789,524  | 7,904,944                                |
| Performance fees   | –   | –  | 1,521,287  | 130,813                                  |
| Service fees   | 3,142,518                                   | 216,192  | 749,895  | 1,558,646                                |
| Taxe d'abonnement  | 699,282                                     | 55,196   | 174,593  | 222,503                                  |
| Bank and other interest expenses   | 658   | 54   | 1,465  | 2,635                                    |
| <b>Total expenses</b>  | <b>23,724,717</b>                           | <b>1,011,260</b>                                 | <b>7,236,764</b>                                   | <b>9,819,541</b>                         |
| <b>Net investment income/(loss)</b>  | <b>59,323,747</b>                           | <b>3,826,389</b>                                 | <b>1,177,544</b>                                   | <b>34,590,295</b>                        |
| Net realised gain/(loss) on:   |   |  |  |  |
| Sale of investments  | 313,505,246                                 | 7,306,592  | 11,751,227   | (590,660)                                |
| Financial futures contracts  | –   | (30,720)   | –  | –  |
| Forward currency exchange contracts  | (504,739)                                   | (129,481)  | (417,413)  | (423,441)                                |
| Currency exchange  | (593,398)                                   | 74,049   | 1,361,698  | (702,580)                                |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>312,407,109</b>                          | <b>7,220,440</b>                                 | <b>12,695,512</b>                                  | <b>(1,716,681)</b>                       |
| Net change in unrealised appreciation/(depreciation) on:                           |   |  |  |  |
| Investments  | 24,345,766                                  | 23,728,472                                       | 185,129,314  | 99,644,341                               |
| Financial futures contracts  | –   | 3,907  | –  | –  |
| Forward currency exchange contracts  | 32,337                                      | (22,714)   | (1,612,371)  | 2,863                                    |
| Currency exchange  | 24,413                                      | (4,287)  | 49,329   | 330,677                                  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>24,402,516</b>                           | <b>23,705,378</b>                                | <b>183,566,272</b>                                 | <b>99,977,881</b>                        |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>396,133,372</b>                          | <b>34,752,207</b>                                | <b>197,439,328</b>                                 | <b>132,851,495</b>                       |
| Subscriptions  | 784,692,939                                 | 41,077,328                                       | 502,720,658  | 525,945,108                              |
| Redemptions  | (1,473,313,767)                             | (36,551,367)                                     | (76,346,245)                                       | (246,723,690)                            |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(688,620,828)</b>                        | <b>4,525,961</b>                                 | <b>426,374,413</b>                                 | <b>279,221,418</b>                       |
| Dividend distributions   | (18,778,029)                                | (2,551,506)                                      | (1,463)  | (10,839,911)                             |
| <b>Net assets at the end of the period</b>   | <b>4,496,605,030</b>                        | <b>390,640,785</b>                               | <b>1,534,385,248</b>                               | <b>2,107,302,883</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 period ended 30 June 2024

|  | 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>964,564,725</b>                         | <b>1,260,116,725</b>                                    | <b>21,645,755</b>                            | <b>431,398,778</b>   |
| <b>Income</b>  |  |   |  |  |
| Dividend income, net of withholding taxes  | 16,607,282                                 | 28,932,592  | 208,239                                      | 3,740,323  |
| Securities lending income  | 93,497                                     | 244,579   | 885  | 41   |
| Bank interest  | 71,927                                     | 699,015   | 6,112  | 44,199   |
| <b>Total income</b>  | <b>16,772,706</b>                          | <b>29,876,186</b>                                       | <b>215,236</b>                               | <b>3,784,563</b>   |
| <b>Expenses</b>  |  |   |  |  |
| Management fees  | 4,299,143                                  | 4,749,639   | 69,917                                       | 328,721  |
| Service fees   | 858,902                                    | 1,236,062   | 16,755                                       | 157,337  |
| Taxe d'abonnement  | 118,101                                    | 112,938   | 3,362  | 39,300   |
| Bank and other interest expenses   | 2,140                                      | 29,201  | 58   | 565  |
| <b>Total expenses</b>  | <b>5,278,286</b>                           | <b>6,127,840</b>  | <b>90,092</b>                                | <b>525,923</b>   |
| <b>Net investment income/(loss)</b>  | <b>11,494,420</b>                          | <b>23,748,346</b>                                       | <b>125,144</b>                               | <b>3,258,640</b>   |
| Net realised gain/(loss) on:   |  |   |  |  |
| Sale of investments  | 1,217,697                                  | 27,432,876  | 2,302,618                                    | 27,437,884   |
| Financial futures contracts  | 1,256,815                                  | 399,147   | 23,570                                       | 379,078  |
| Forward currency exchange contracts  | 26,622                                     | (89,677)  | –  | 230,033  |
| Currency exchange  | (79,253)                                   | (541,489)   | 2,556  | (236,766)  |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>2,421,881</b>                           | <b>27,200,857</b>                                       | <b>2,328,744</b>                             | <b>27,810,229</b>  |
| Net change in unrealised appreciation/(depreciation) on:                           |  |   |  |  |
| Investments  | 93,411,921                                 | 210,934,987   | 2,433,885                                    | 34,545,487   |
| Financial futures contracts  | (532,967)                                  | (467,516)   | (199)  | (110)  |
| Forward currency exchange contracts  | 7,773                                      | 55,171  | –  | –  |
| Currency exchange  | (2,036,072)                                | (5,986,077)   | (176)  | 971  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>90,850,655</b>                          | <b>204,536,565</b>                                      | <b>2,433,510</b>                             | <b>34,546,348</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>104,766,956</b>                         | <b>255,485,768</b>                                      | <b>4,887,398</b>                             | <b>65,615,217</b>  |
| Subscriptions  | 96,060,176                                 | 592,800,895   | 4,001,234                                    | 43,958,549   |
| Redemptions  | (88,345,703)                               | (59,658,959)  | (2,200,035)                                  | (108,808,157)  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>7,714,473</b>                           | <b>533,141,936</b>                                      | <b>1,801,199</b>                             | <b>(64,849,608)</b>  |
| Dividend distributions   | –  | (4,234,424)   | –  | (334,882)  |
| <b>Net assets at the end of the period</b>   | <b>1,077,046,154</b>                       | <b>2,044,510,005</b>                                    | <b>28,334,352</b>                            | <b>431,829,505</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 period ended 30 June 2024

|  | Robeco QI Emerging<br>Markets Enhanced<br>Index Equities<br>USD | Robeco QI Emerging<br>Conservative Equities<br>USD | Robeco QI Global<br>Value Equities<br>EUR | Robeco QI Global<br>Developed Multi-<br>Factor Equities<br>EUR |
|--|---|--|---|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>133,670,323</b>  | <b>2,414,386,093</b>                               | <b>169,067,372</b>                        | <b>164,543,171</b>   |
| <b>Income</b>  |   |  |   |  |
| Dividend income, net of withholding taxes  | 2,988,153   | 55,452,014   | 3,159,356                                 | 1,459,059  |
| Securities lending income  | –   | 123,990  | 17,011                                    | 6,250  |
| Bank interest  | 23,744  | 467,642  | 13,315                                    | 27,577   |
| <b>Total income</b>  | <b>3,011,897</b>  | <b>56,043,646</b>                                  | <b>3,189,682</b>                          | <b>1,492,886</b>   |
| <b>Expenses</b>  |   |  |   |  |
| Management fees  | 193,544   | 8,431,096  | 331,169                                   | 364,993  |
| Service fees   | 88,289  | 2,029,181  | 75,170                                    | 79,623   |
| Taxe d'abonnement  | 9,504   | 312,096  | 12,498                                    | 6,364  |
| Bank and other interest expenses   | 5,920   | 2,949  | 127                                       | 111  |
| Tax charge   | –   | (31,616)   | –   | –  |
| <b>Total expenses</b>  | <b>297,257</b>  | <b>10,743,706</b>                                  | <b>418,964</b>                            | <b>451,091</b>   |
| <b>Net investment income/(loss)</b>  | <b>2,714,640</b>  | <b>45,299,940</b>                                  | <b>2,770,718</b>                          | <b>1,041,795</b>   |
| Net realised gain/(loss) on:   |   |  |   |  |
| Sale of investments  | 2,488,696   | 111,538,860  | 19,198,619                                | 18,601,215   |
| Financial futures contracts  | (12,910)  | 174,737  | 124,286                                   | 80,801   |
| Forward currency exchange contracts  | 1,414   | (126,918)  | (788,507)                                 | (30,859)   |
| Currency exchange  | (248,659)   | (4,027,870)  | 869,595                                   | 35,286   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>2,228,541</b>  | <b>107,558,809</b>                                 | <b>19,403,993</b>                         | <b>18,686,443</b>  |
| Net change in unrealised appreciation/(depreciation) on:                           |   |  |   |  |
| Investments  | 15,374,089  | 29,255,758   | (7,278,028)                               | (889,685)  |
| Financial futures contracts  | (89,976)  | –  | (765)                                     | (18,129)   |
| Forward currency exchange contracts  | –   | 10,344   | –   | –  |
| Currency exchange  | (515,529)   | (4,544,493)  | (6,064)                                   | 2,807  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>14,768,584</b>   | <b>24,721,609</b>                                  | <b>(7,284,857)</b>                        | <b>(905,007)</b>   |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>19,711,765</b>   | <b>177,580,358</b>                                 | <b>14,889,854</b>                         | <b>18,823,231</b>  |
| Subscriptions  | 131,827,574   | 512,768,189  | 38,437,252                                | 2,179,720  |
| Redemptions  | (35,568,837)  | (534,465,481)                                      | (152,241,652)                             | (67,976,543)   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>96,258,737</b>   | <b>(21,697,292)</b>                                | <b>(113,804,400)</b>                      | <b>(65,796,823)</b>  |
| Dividend distributions   | –   | (32,465,821)                                       | –   | –  |
| <b>Net assets at the end of the period</b>   | <b>249,640,825</b>  | <b>2,537,803,338</b>                               | <b>70,152,826</b>                         | <b>117,569,579</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 period ended 30 June 2024

|  | Robeco QI Emerging<br>Markets Sustainable<br>Active Equities<br>USD | Robeco QI Global<br>Developed<br>Conservative Equities<br>EUR | Robeco QI Global Customized<br>Developed Active<br>Equities<br>EUR | Robeco QI<br>Markets Enhanced<br>Index Equities I<br>USD |
|--|---|---|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>140,328,544</b>  | <b>249,813,852</b>  | <b>103,892,229</b>   | <b>118,726,948</b>                                       |
| <b>Income</b>  |   |   |  |  |
| Dividend income, net of withholding taxes  | 2,685,506   | 3,219,759   | 949,522  | 1,872,937  |
| Securities lending income  | 2,535   | 6,822   | 3,499  | 12,253   |
| Bank interest  | 10,478  | 49,418  | 23,882   | 4,902  |
| <b>Total income</b>  | <b>2,698,519</b>  | <b>3,275,999</b>  | <b>976,903</b>   | <b>1,890,092</b>   |
| <b>Expenses</b>  |   |   |  |  |
| Management fees  | 407,676   | 475,563   | 203,199  | –  |
| Service fees   | 98,238  | 117,650   | 95,623   | –  |
| Taxe d'abonnement  | 13,589  | 21,363  | 32,684   | 6,510  |
| Bank and other interest expenses   | 2,227   | 42  | 129  | 878  |
| <b>Total expenses</b>  | <b>521,730</b>  | <b>614,618</b>  | <b>331,635</b>   | <b>7,388</b>   |
| <b>Net investment income/(loss)</b>  | <b>2,176,789</b>  | <b>2,661,381</b>  | <b>645,268</b>   | <b>1,882,704</b>   |
| Net realised gain/(loss) on:   |   |   |  |  |
| Sale of investments  | 1,341,516   | 7,858,133   | 4,660,858  | (799,581)  |
| Financial futures contracts  | (149,627)   | –   | 156,806  | (38,534)   |
| Forward currency exchange contracts  | 13,564  | 93,035  | 28,320   | 108  |
| Currency exchange  | (229,847)   | 14,919  | 21,580   | (95,280)   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>975,606</b>  | <b>7,966,087</b>  | <b>4,867,564</b>   | <b>(933,287)</b>   |
| Net change in unrealised appreciation/(depreciation) on:                           |   |   |  |  |
| Investments  | 13,491,858  | 17,554,592  | 13,612,713   | 10,797,094   |
| Financial futures contracts  | (9,331)   | –   | (15,310)   | –  |
| Forward currency exchange contracts  | (9,331)   | (1,812)   | –  | –  |
| Currency exchange  | (443,523)   | 5,301   | 8,109  | (471,839)  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>13,029,673</b>   | <b>17,558,081</b>   | <b>13,605,512</b>  | <b>10,325,255</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>16,182,068</b>   | <b>28,185,549</b>   | <b>19,118,344</b>  | <b>11,274,672</b>  |
| Subscriptions  | 29,669,197  | 20,464,537  | 11,814,120   | 5,611,173  |
| Redemptions  | (13,263,734)  | (9,760,937)   | (391,714)  | –  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>16,405,463</b>   | <b>10,703,600</b>   | <b>11,422,406</b>  | <b>5,611,173</b>   |
| Dividend distributions   | –   | (483,083)   | –  | –  |
| <b>Net assets at the end of the period</b>   | <b>172,916,075</b>  | <b>288,219,918</b>  | <b>134,432,979</b>   | <b>135,612,793</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 period ended 30 June 2024

|  | Robeco QI Global<br>Quality Equities<br>EUR | Robeco QI Global<br>SDG & Climate<br>Conservative Equities<br>EUR | Robeco QI Global<br>Developed Enhanced<br>Index Equities<br>EUR | Robeco Sustainable<br>Emerging Stars<br>Equities<br>EUR |
|--|---|---|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>11,114,158</b>                           | <b>85,210,482</b>   | <b>91,304,656</b>   | <b>38,713,660</b>                                       |
| <b>Income</b>  |   |   |   |   |
| Dividend income, net of withholding taxes  | 125,971                                     | 1,094,173   | 1,128,272   | 1,617,211   |
| Securities lending income  | 823   | 207   | 3,049   | 25  |
| Bank interest  | 2,230                                       | 15,473  | 9,661   | 369   |
| <b>Total income</b>  | <b>129,024</b>                              | <b>1,109,853</b>  | <b>1,140,982</b>  | <b>1,617,605</b>  |
| <b>Expenses</b>  |   |   |   |   |
| Management fees  | 35,436                                      | 194,492   | 155,318   | 270,662   |
| Performance fees   | –   | –   | –   | 40  |
| Service fees   | 9,869                                       | 51,200  | 73,705  | 53,207  |
| Taxe d'abonnement  | 2,944                                       | 6,306   | 8,500   | 7,689   |
| Bank and other interest expenses   | 45  | 48  | 139   | 637   |
| <b>Total expenses</b>  | <b>48,294</b>                               | <b>252,046</b>  | <b>237,662</b>  | <b>332,235</b>  |
| <b>Net investment income/(loss)</b>  | <b>80,730</b>                               | <b>857,807</b>  | <b>903,320</b>  | <b>1,285,370</b>  |
| Net realised gain/(loss) on:   |   |   |   |   |
| Sale of investments  | 60,110                                      | 1,183,254   | 2,733,945   | 1,768,012   |
| Financial futures contracts  | (2,883)                                     | –   | 61,390  | –   |
| Forward currency exchange contracts  | 928   | (105,659)   | (101,700)   | (102,261)   |
| Currency exchange  | (422)                                       | 101,283   | 111,452   | 1,135,332   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>57,733</b>                               | <b>1,178,878</b>  | <b>2,805,087</b>  | <b>2,801,083</b>  |
| Net change in unrealised appreciation/(depreciation) on:                           |   |   |   |   |
| Investments  | 1,668,241                                   | 5,964,129   | 14,145,968  | 225,862   |
| Financial futures contracts  | 187   | –   | (19,067)  | –   |
| Forward currency exchange contracts  | –   | 29,663  | –   | 1,492   |
| Currency exchange  | 437   | (19,512)  | 8,522   | 3,930   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>1,668,865</b>                            | <b>5,974,280</b>  | <b>14,135,423</b>   | <b>231,284</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>1,807,328</b>                            | <b>8,010,965</b>  | <b>17,843,830</b>   | <b>4,317,737</b>  |
| Subscriptions  | 5,499,985                                   | 1,241,197   | 38,092,439  | 202,643,965   |
| Redemptions  | (1,074,153)                                 | (11,122,937)  | (3,816,865)   | (8,969,230)   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>4,425,832</b>                            | <b>(9,881,740)</b>  | <b>34,275,574</b>   | <b>193,674,735</b>                                      |
| Dividend distributions   | –   | –   | –   | (54)  |
| <b>Net assets at the end of the period</b>   | <b>17,347,318</b>                           | <b>83,339,707</b>   | <b>143,424,060</b>  | <b>236,706,078</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 period ended 30 June 2024

|  | Robeco QI Emerging<br>Markets Sustainable<br>Enhanced Index<br>Equities<br>USD | Robeco Global SDG<br>Equities<br>EUR | Robeco Global SDG<br>Engagement Equities<br>USD | Robeco QI Emerging<br>Markets Sustainable<br>Enhanced Index<br>Equities II<br>USD |
|--|--|--------------------------------------|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>203,473,043</b>   | <b>74,700,075</b>                    | <b>1,345,834,926</b>                            | <b>329,649,695</b>  |
| <b>Income</b>  |  |                                      |   |   |
| Dividend income, net of withholding taxes  | 3,176,925  | 773,014                              | 14,065,823                                      | 4,895,569   |
| Securities lending income  | 170  | 1,126                                | –   | –   |
| Bank interest  | 31,778   | 73,125                               | 525,558   | 640,425   |
| <b>Total income</b>  | <b>3,208,873</b>   | <b>847,265</b>                       | <b>14,591,381</b>                               | <b>5,535,994</b>  |
| <b>Expenses</b>  |  |                                      |   |   |
| Management fees  | 3,151  | 349,563                              | 3,189,925                                       | 588,551   |
| Service fees   | 1,440  | 52,825                               | 799,005   | 269,053   |
| Taxe d'abonnement  | 10,636   | 8,811                                | 68,754  | 17,279  |
| Bank and other interest expenses   | 1,378  | 4                                    | 1,139   | 22,860  |
| <b>Total expenses</b>  | <b>16,605</b>  | <b>411,203</b>                       | <b>4,058,823</b>                                | <b>897,743</b>  |
| <b>Net investment income/(loss)</b>  | <b>3,192,268</b>   | <b>436,062</b>                       | <b>10,532,558</b>                               | <b>4,638,251</b>  |
| Net realised gain/(loss) on:   |  |                                      |   |   |
| Sale of investments  | 3,244,129  | (201,810)                            | 11,856,765                                      | (3,233,446)   |
| Financial futures contracts  | (163,241)  | –                                    | –   | 1,462,804   |
| Forward currency exchange contracts  | 3,541  | 13,562                               | (2,406,281)                                     | (61,279)  |
| Currency exchange  | (362,574)  | 16,141                               | (399,623)                                       | 12,780  |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>2,721,855</b>   | <b>(172,107)</b>                     | <b>9,050,861</b>                                | <b>(1,819,141)</b>  |
| Net change in unrealised appreciation/(depreciation) on:                           |  |                                      |   |   |
| Investments  | 16,559,842   | 10,718,115                           | 59,554,355                                      | 26,495,127  |
| Financial futures contracts  | (407)  | –                                    | –   | 439,334   |
| Forward currency exchange contracts  | 40   | –                                    | (576,453)                                       | 1,042   |
| Currency exchange  | (413,339)  | 57,816                               | (31,641)  | (28,533)  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>16,146,136</b>  | <b>10,775,931</b>                    | <b>58,946,261</b>                               | <b>26,906,970</b>   |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>22,060,259</b>  | <b>11,039,886</b>                    | <b>78,529,680</b>                               | <b>29,726,080</b>   |
| Subscriptions  | 28,220,681   | 14,360,834                           | 184,069,355                                     | 28,574,692  |
| Redemptions  | (31,023,790)   | (11,099,839)                         | (196,358,565)                                   | (31,079,952)  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(2,803,109)</b>   | <b>3,260,995</b>                     | <b>(12,289,210)</b>                             | <b>(2,505,260)</b>  |
| Dividend distributions   | –  | –                                    | (139,120)                                       | –   |
| <b>Net assets at the end of the period</b>   | <b>222,730,193</b>   | <b>89,000,956</b>                    | <b>1,411,936,276</b>                            | <b>356,870,515</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 period ended 30 June 2024

|  | Robeco QI Global<br>SDG & Climate Beta<br>Equities<br>EUR | Robeco Quantum<br>Equities<br>EUR | Robeco Emerging<br>Markets Ex China<br>Equities<br>USD | Robeco Emerging<br>Markets Asia Select<br>Equities<br>USD |
|--|---|-----------------------------------|--|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>50,341,732</b>   | <b>5,539,099</b>                  | <b>3,493,656</b>                                       | <b>–</b>  |
| <b>Income</b>  |   |                                   |  |   |
| Dividend income, net of withholding taxes  | 454,233   | 47,466                            | 61,543   | 9,359   |
| Securities lending income  | 145   | –                                 | –  | –   |
| Bank interest  | 4,593   | 134                               | 4,735  | 3,256   |
| <b>Total income</b>  | <b>458,971</b>  | <b>47,600</b>                     | <b>66,278</b>  | <b>12,615</b>   |
| <b>Expenses</b>  |   |                                   |  |   |
| Management fees  | 4,380   | 11,981                            | 13,493   | 2,454   |
| Service fees   | 2,091   | 4,728                             | 3,523  | 490   |
| Taxe d'abonnement  | 3,071   | 1,555                             | 898  | 90  |
| Bank and other interest expenses   | 86  | 246                               | 122  | 118   |
| <b>Total expenses</b>  | <b>9,628</b>  | <b>18,510</b>                     | <b>18,036</b>  | <b>3,152</b>  |
| <b>Net investment income/(loss)</b>  | <b>449,343</b>  | <b>29,090</b>                     | <b>48,242</b>  | <b>9,463</b>  |
| Net realised gain/(loss) on:   |   |                                   |  |   |
| Sale of investments  | 2,512,886   | 454,873                           | 41,765   | –   |
| Financial futures contracts  | 2,529   | –                                 | 3,802  | 18,066  |
| Forward currency exchange contracts  | 14,075  | –                                 | –  | –   |
| Currency exchange  | (4,503)   | (834)                             | (528)  | (5,909)   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>2,524,987</b>  | <b>454,039</b>                    | <b>45,039</b>  | <b>12,157</b>   |
| Net change in unrealised appreciation/(depreciation) on:                           |   |                                   |  |   |
| Investments  | 3,387,017   | 333,980                           | 173,832  | 371,278   |
| Financial futures contracts  | 1,040   | –                                 | (947)  | 9,927   |
| Forward currency exchange contracts  | (1,138)   | –                                 | –  | –   |
| Currency exchange  | 320   | 166                               | (350)  | 12  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>3,387,239</b>  | <b>334,146</b>                    | <b>172,535</b>   | <b>381,217</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>6,361,569</b>  | <b>817,275</b>                    | <b>265,816</b>   | <b>402,837</b>  |
| Subscriptions  | 22,757,527  | –                                 | 6,688  | 3,228,200   |
| Redemptions  | (13,137,086)  | –                                 | –  | (26,775)  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>9,620,441</b>  | <b>–</b>                          | <b>6,688</b>   | <b>3,201,425</b>  |
| <b>Net assets at the end of the period</b>   | <b>66,323,742</b>   | <b>6,356,374</b>                  | <b>3,766,160</b>                                       | <b>3,604,262</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 period ended 30 June 2024

|  | Robeco Quantum<br>Market Neutral<br>Equities<br>EUR | Robeco Emerging<br>Markets Climate<br>Transition Equities<br>EUR | Robeco Asia-Pacific<br>Equities<br>EUR | Robeco Sustainable<br>European Stars<br>Equities<br>EUR |
|--|---|--|--|---|
| <b>Net assets at the beginning of the period</b>                           | <b>5,006,306</b>                                    | –  | <b>507,079,626</b>                     | <b>801,908,183</b>                                      |
| <b>Income</b>  |   |  |  |   |
| Dividend income, net of withholding taxes                                  | –   | 3,171  | 8,321,730                              | 14,254,663  |
| Interest income from investments, net of withholding taxes                 | 26,409  | –  | –                                      | –   |
| Securities lending income  | –   | –  | 25,239                                 | 8,245   |
| Bank interest  | 1,603   | –  | 217,461                                | 214,114   |
| <b>Total income</b>  | <b>28,012</b>                                       | <b>3,171</b>   | <b>8,564,430</b>                       | <b>14,477,022</b>                                       |
| <b>Expenses</b>  |   |  |  |   |
| Management fees  | 18,377  | 478  | 2,473,690                              | 2,889,071   |
| Service fees   | 3,920   | 65   | 467,967                                | 531,103   |
| Taxe d'abonnement  | 1,233   | 368  | 101,159                                | 142,138   |
| Dividend expense on contracts for difference                               | 17,864  | –  | –                                      | –   |
| Bank and other interest expenses   | 197   | –  | 838                                    | –   |
| <b>Total expenses</b>  | <b>41,591</b>                                       | <b>911</b>   | <b>3,043,654</b>                       | <b>3,562,312</b>  |
| <b>Net investment income/(loss)</b>  | <b>(13,579)</b>                                     | <b>2,260</b>   | <b>5,520,776</b>                       | <b>10,914,710</b>                                       |
| Net realised gain/(loss) on:   |   |  |  |   |
| Sale of investments  | 25,254  | –  | 8,544,398                              | 33,792,388  |
| Financial futures contracts  | –   | –  | 156,471                                | –   |
| Forward currency exchange contracts  | (137)   | –  | 992,942                                | 31,018  |
| Contracts for difference   | (140,921)   | –  | –                                      | –   |
| Currency exchange  | (497)   | 702  | (22,785)                               | (78,110)  |
| <b>Net realised gain/(loss) for the period</b>                             | <b>(116,301)</b>                                    | <b>702</b>   | <b>9,671,026</b>                       | <b>33,745,296</b>                                       |
| Net change in unrealised appreciation/(depreciation) on:                   |   |  |  |   |
| Investments  | 33,109  | 4,063  | 48,402,111                             | 16,012,555  |
| Financial futures contracts  | –   | –  | (45,626)                               | –   |
| Forward currency exchange contracts  | –   | –  | 344,921                                | –   |
| Contracts for difference   | (70,354)  | –  | –                                      | –   |
| Currency exchange  | 86,268  | 39   | (4,950)                                | 36,026  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>49,023</b>                                       | <b>4,102</b>   | <b>48,696,456</b>                      | <b>16,048,581</b>                                       |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>(80,857)</b>                                     | <b>7,064</b>   | <b>63,888,258</b>                      | <b>60,708,587</b>                                       |
| Subscriptions  | –   | 2,987,098  | 88,589,570                             | 29,420,819  |
| Redemptions  | –   | –  | (101,033,742)                          | (201,590,605)   |

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 period ended 30 June 2024

|  | <b>Robeco Quantum<br/>Market Neutral<br/>Equities<br/>EUR</b> | <b>Robeco Emerging<br/>Markets Climate<br/>Transition Equities<br/>EUR</b> | <b>Robeco Asia-Pacific<br/>Equities<br/>EUR</b> | <b>Robeco Sustainable<br/>European Stars<br/>Equities<br/>EUR</b> |
|--|---|--|---|---|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | –   | <b>2,987,098</b>   | <b>(12,444,172)</b>                             | <b>(172,169,786)</b>  |
| Dividend distributions   | –   | –  | –   | (74,303)  |
| <b>Net assets at the end of the period</b>   | <b>4,925,449</b>  | <b>2,994,162</b>   | <b>558,523,712</b>                              | <b>690,372,681</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 period ended 30 June 2024

|  | Robeco QI European<br>Conservative Equities<br>EUR | Robeco QI US<br>Conservative Equities<br>USD | Robeco BP US<br>Premium Equities<br>USD | Robeco Chinese<br>Equities<br>EUR |
|--|--|--|---|-----------------------------------|
| <b>Net assets at the beginning of the period</b>                                   | <b>618,011,312</b>                                 | <b>99,826,630</b>                            | <b>5,302,998,705</b>                    | <b>127,890,704</b>                |
| <b>Income</b>  |  |  |   |                                   |
| Dividend income, net of withholding taxes  | 18,089,747   | 510,150                                      | 33,179,790                              | 1,480,139                         |
| Securities lending income  | 38,444   | 2,232  | 89,054                                  | 26,519                            |
| Bank interest  | 88,857   | 12,868                                       | 2,060,627                               | 35,499                            |
| <b>Total income</b>  | <b>18,217,048</b>                                  | <b>525,250</b>                               | <b>35,329,471</b>                       | <b>1,542,157</b>                  |
| <b>Expenses</b>  |  |  |   |                                   |
| Management fees  | 1,484,518  | 132,696                                      | 25,453,848                              | 741,776                           |
| Service fees   | 389,008  | 43,953                                       | 3,525,991                               | 121,711                           |
| Taxe d'abonnement  | 70,899   | 6,582  | 738,442                                 | 29,801                            |
| Bank and other interest expenses   | 677  | 4  | –                                       | –                                 |
| <b>Total expenses</b>  | <b>1,945,102</b>                                   | <b>183,235</b>                               | <b>29,718,281</b>                       | <b>893,288</b>                    |
| <b>Net investment income/(loss)</b>  | <b>16,271,946</b>                                  | <b>342,015</b>                               | <b>5,611,190</b>                        | <b>648,869</b>                    |
| Net realised gain/(loss) on:   |  |  |   |                                   |
| Sale of investments  | 26,547,693   | 18,574,348                                   | 158,049,352                             | (19,091,251)                      |
| Financial futures contracts  | 12,820   | (3,786)                                      | –                                       | –                                 |
| Forward currency exchange contracts  | 693,824  | 33,051                                       | (25,448,355)                            | (57,002)                          |
| Currency exchange  | (197,872)  | (32,865)                                     | 7,935,264                               | 26,969                            |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>27,056,465</b>                                  | <b>18,570,748</b>                            | <b>140,536,261</b>                      | <b>(19,121,284)</b>               |
| Net change in unrealised appreciation/(depreciation) on:                           |  |  |   |                                   |
| Investments  | (479,685)  | (13,286,194)                                 | 63,235,179                              | 22,634,301                        |
| Forward currency exchange contracts  | 289,690  | (2,529)                                      | (10,508,345)                            | 3,803                             |
| Currency exchange  | 29,638   | (1,045)                                      | (12,529)                                | 32,559                            |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(160,357)</b>                                   | <b>(13,289,768)</b>                          | <b>52,714,305</b>                       | <b>22,670,663</b>                 |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>43,168,054</b>                                  | <b>5,622,995</b>                             | <b>198,861,756</b>                      | <b>4,198,248</b>                  |
| Subscriptions  | 38,621,915   | 684,811                                      | 564,379,665                             | 14,027,948                        |
| Redemptions  | (231,116,864)                                      | (97,951,649)                                 | (982,816,635)                           | (26,041,586)                      |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(192,494,949)</b>                               | <b>(97,266,838)</b>                          | <b>(418,436,970)</b>                    | <b>(12,013,638)</b>               |
| Dividend distributions   | (2,573,166)  | (1,067,791)                                  | (3,584,086)                             | (408)                             |
| <b>Net assets at the end of the period</b>   | <b>466,111,251</b>                                 | <b>7,114,996</b>                             | <b>5,079,839,405</b>                    | <b>120,074,906</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 period ended 30 June 2024

|  | Robeco Indian<br>Equities<br>EUR | Robeco Asian Stars<br>Equities<br>USD | Robeco Sustainable<br>Asian Stars Equities<br>USD | Robeco BP US Large<br>Cap Equities<br>USD |
|--|----------------------------------|---------------------------------------|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>286,641,914</b>               | <b>41,081,274</b>                     | <b>16,946,476</b>                                 | <b>1,365,475,152</b>                      |
| <b>Income</b>  |                                  |                                       |   |   |
| Dividend income, net of withholding taxes  | 1,245,071                        | 697,234                               | 249,180   | 8,717,448                                 |
| Securities lending income  | –                                | 2,355                                 | –   | 25,330                                    |
| Bank interest  | 288,845                          | 18,088                                | 7,143   | 770,533                                   |
| <b>Total income</b>  | <b>1,533,916</b>                 | <b>717,677</b>                        | <b>256,323</b>                                    | <b>9,513,311</b>                          |
| <b>Expenses</b>  |                                  |                                       |   |   |
| Management fees  | 2,219,565                        | 196,507                               | 81,704  | 6,101,115                                 |
| Performance fees   | –                                | 12,211                                | –   | –   |
| Service fees   | 479,994                          | 38,802                                | 16,155  | 990,526                                   |
| Taxe d'abonnement  | 97,482                           | 9,035                                 | 4,170   | 228,528                                   |
| Bank and other interest expenses   | 16,196                           | 4                                     | –   | 13,992                                    |
| <b>Total expenses</b>  | <b>2,813,237</b>                 | <b>256,559</b>                        | <b>102,029</b>                                    | <b>7,334,161</b>                          |
| <b>Net investment income/(loss)</b>  | <b>(1,279,321)</b>               | <b>461,118</b>                        | <b>154,294</b>                                    | <b>2,179,150</b>                          |
| Net realised gain/(loss) on:   |                                  |                                       |   |   |
| Sale of investments  | 6,581,093                        | (596,880)                             | (472,111)   | 68,959,806                                |
| Forward currency exchange contracts  | (42,390)                         | 2,098                                 | (424)   | (11,221,678)                              |
| Currency exchange  | (817,673)                        | (34,162)                              | (7,563)   | 3,573,475                                 |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>5,721,030</b>                 | <b>(628,944)</b>                      | <b>(480,098)</b>                                  | <b>61,311,603</b>                         |
| Net change in unrealised appreciation/(depreciation) on:                           |                                  |                                       |   |   |
| Investments  | 72,771,445                       | 3,926,556                             | 1,496,598   | 67,091,906                                |
| Forward currency exchange contracts  | 2,180                            | –                                     | –   | (4,252,839)                               |
| Currency exchange  | (8,773,738)                      | (23,746)                              | (27,109)  | (3,020)                                   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>63,999,887</b>                | <b>3,902,810</b>                      | <b>1,469,489</b>                                  | <b>62,836,047</b>                         |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>68,441,596</b>                | <b>3,734,984</b>                      | <b>1,143,685</b>                                  | <b>126,326,800</b>                        |
| Subscriptions  | 195,039,124                      | 9,621,709                             | 2,112,659   | 250,507,901                               |
| Redemptions  | (64,216,002)                     | (10,768,774)                          | (2,417,564)                                       | (291,141,448)                             |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>130,823,122</b>               | <b>(1,147,065)</b>                    | <b>(304,905)</b>                                  | <b>(40,633,547)</b>                       |
| Dividend distributions   | –                                | (26,444)                              | –   | (58,990)                                  |
| <b>Net assets at the end of the period</b>   | <b>485,906,632</b>               | <b>43,642,749</b>                     | <b>17,785,256</b>                                 | <b>1,451,109,415</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 period ended 30 June 2024

|  | Robeco BP US Select<br>Opportunities<br>Equities<br>USD | 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 |
|--|---|--|--|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>662,570,596</b>                                      | <b>1,042,258,318</b>                       | <b>684,828,428</b>                                   | <b>39,532,313</b>   |
| <b>Income</b>  |   |  |  |   |
| Dividend income, net of withholding taxes  | 4,126,345   | 11,808,516                                 | 14,787,755   | 870,022   |
| Securities lending income  | 26,486  | –  | 3,630  | –   |
| Bank interest  | 360,349   | 20,562                                     | 52,793   | 1,451   |
| <b>Total income</b>  | <b>4,513,180</b>  | <b>11,829,078</b>                          | <b>14,844,178</b>                                    | <b>871,473</b>  |
| <b>Expenses</b>  |   |  |  |   |
| Management fees  | 3,220,169   | 4,218,559                                  | 250,073  | 1,885   |
| Service fees   | 466,314   | 1,091,509                                  | 78,594   | 392   |
| Taxe d'abonnement  | 84,713  | 84,587                                     | 43,957   | 2,244   |
| Bank and other interest expenses   | –   | 117,845                                    | 129,263  | 2,725   |
| <b>Total expenses</b>  | <b>3,771,196</b>  | <b>5,512,500</b>                           | <b>501,887</b>                                       | <b>7,246</b>  |
| <b>Net investment income/(loss)</b>  | <b>741,984</b>  | <b>6,316,578</b>                           | <b>14,342,291</b>                                    | <b>864,227</b>  |
| Net realised gain/(loss) on:   |   |  |  |   |
| Sale of investments  | 35,160,345  | (83,284,731)                               | (40,186,618)   | (297,999)   |
| Financial futures contracts  | –   | 3,052,634                                  | 6,231,100  | –   |
| Forward currency exchange contracts  | (2,385,809)   | (205,318)                                  | 6,307  | (101)   |
| Currency exchange  | 698,754   | 14,061                                     | 163,318  | (2,668)   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>33,473,290</b>                                       | <b>(80,423,354)</b>                        | <b>(33,785,893)</b>                                  | <b>(300,768)</b>  |
| Net change in unrealised appreciation/(depreciation) on:                           |   |  |  |   |
| Investments  | (10,258,013)  | 61,149,462                                 | 79,112,148   | 4,352,980   |
| Financial futures contracts  | –   | –  | (113,152)  | –   |
| Forward currency exchange contracts  | (803,034)   | –  | 4,538  | 824   |
| Currency exchange  | 2,378   | 7,946                                      | 4,164  | 830   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(11,058,669)</b>                                     | <b>61,157,408</b>                          | <b>79,007,698</b>                                    | <b>4,354,634</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>23,156,605</b>                                       | <b>(12,949,368)</b>                        | <b>59,564,096</b>                                    | <b>4,918,093</b>  |
| Subscriptions  | 174,872,547   | 237,641,704                                | 235,447,446  | 56,076  |
| Redemptions  | (211,376,462)   | (313,140,911)                              | (126,105,936)  | –   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(36,503,915)</b>                                     | <b>(75,499,207)</b>                        | <b>109,341,510</b>                                   | <b>56,076</b>   |
| Dividend distributions   | (8,506)   | (1,720,546)                                | –  | –   |
| <b>Net assets at the end of the period</b>   | <b>649,214,780</b>                                      | <b>952,089,197</b>                         | <b>853,734,034</b>                                   | <b>44,506,482</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 period ended 30 June 2024

|  | Robeco QI European<br>Value Equities<br>EUR | Robeco QI US<br>Climate Beta Equities<br>USD | Robeco QI European<br>Active Equities<br>EUR | Robeco Transition<br>Asian Equities<br>USD |
|--|---|--|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>6,981,376</b>                            | <b>547,909,624</b>                           | <b>75,177,020</b>                            | <b>–</b>                                   |
| <b>Income</b>  |   |  |  |  |
| Dividend income, net of withholding taxes  | 233,835                                     | 2,227,244                                    | 1,850,933                                    | 1,281                                      |
| Securities lending income  | 18  | 13,806                                       | 1,765  | –  |
| Bank interest  | 386   | 61,281                                       | 6,591  | –  |
| <b>Total income</b>  | <b>234,239</b>                              | <b>2,302,331</b>                             | <b>1,859,289</b>                             | <b>1,281</b>                               |
| <b>Expenses</b>  |   |  |  |  |
| Management fees  | 17,941                                      | 199,737                                      | 36,491                                       | 519  |
| Service fees   | 4,385                                       | 373,435                                      | 11,051                                       | 70   |
| Taxe d'abonnement  | 686   | 104,664                                      | 7,129  | 401  |
| Bank and other interest expenses   | 41  | 7,635  | 118  | 56   |
| <b>Total expenses</b>  | <b>23,053</b>                               | <b>685,471</b>                               | <b>54,789</b>                                | <b>1,046</b>                               |
| <b>Net investment income/(loss)</b>  | <b>211,186</b>                              | <b>1,616,860</b>                             | <b>1,804,500</b>                             | <b>235</b>                                 |
| Net realised gain/(loss) on:   |   |  |  |  |
| Sale of investments  | 239,992                                     | 49,283,140                                   | 1,706,936                                    | –  |
| Financial futures contracts  | (2,045)                                     | (23,633)                                     | (3,994)                                      | –  |
| Forward currency exchange contracts  | –   | (14,307,625)                                 | –  | –  |
| Currency exchange  | (1,376)                                     | 5,979,857                                    | (6,198)                                      | (804)                                      |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>236,571</b>                              | <b>40,931,739</b>                            | <b>1,696,744</b>                             | <b>(804)</b>                               |
| Net change in unrealised appreciation/(depreciation) on:                           |   |  |  |  |
| Investments  | (48,016)                                    | (104,214)                                    | 4,434,987                                    | 33,067                                     |
| Financial futures contracts  | (160)                                       | 6,061  | 2,120  | 3,493                                      |
| Forward currency exchange contracts  | –   | (4,951,567)                                  | –  | –  |
| Currency exchange  | (295)                                       | (7,724)                                      | 1,006  | 5  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(48,471)</b>                             | <b>(5,057,444)</b>                           | <b>4,438,113</b>                             | <b>36,565</b>                              |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>399,286</b>                              | <b>37,491,155</b>                            | <b>7,939,357</b>                             | <b>35,996</b>                              |
| Subscriptions  | 462,439                                     | 56,583,632                                   | 1,639,076                                    | 3,204,975                                  |
| Redemptions  | (1,107,743)                                 | (291,779,716)                                | (202,690)                                    | –  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(645,304)</b>                            | <b>(235,196,084)</b>                         | <b>1,436,386</b>                             | <b>3,204,975</b>                           |
| Dividend distributions   | –   | (2,459,468)                                  | –  | –  |
| <b>Net assets at the end of the period</b>   | <b>6,735,358</b>                            | <b>347,745,227</b>                           | <b>84,552,763</b>                            | <b>3,240,971</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 period ended 30 June 2024

|  | Robeco New World<br>Financials<br>EUR | Robeco Sustainable<br>Property Equities<br>EUR | Robeco Global<br>Consumer Trends<br>EUR | Robeco Global Multi-<br>Thematic<br>EUR |
|--|---------------------------------------|--|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>671,189,412</b>                    | <b>414,657,578</b>                             | <b>3,973,602,244</b>                    | <b>47,976,723</b>                       |
| <b>Income</b>  |                                       |  |   |   |
| Dividend income, net of withholding taxes  | 7,895,216                             | 5,790,747                                      | 18,290,318                              | 337,325                                 |
| Securities lending income  | 13,158                                | 14,608   | 32,451                                  | 1,413                                   |
| Bank interest  | 38,833                                | 197,450  | 2,308,233                               | 12,809                                  |
| <b>Total income</b>  | <b>7,947,207</b>                      | <b>6,002,805</b>                               | <b>20,631,002</b>                       | <b>351,547</b>                          |
| <b>Expenses</b>  |                                       |  |   |   |
| Management fees  | 3,112,306                             | 1,527,430                                      | 25,839,490                              | 252,094                                 |
| Service fees   | 391,865                               | 253,290  | 3,057,138                               | 43,744                                  |
| Taxe d'abonnement  | 91,201                                | 42,955   | 896,123                                 | 14,775                                  |
| Bank and other interest expenses   | 22                                    | 34   | 33                                      | 4                                       |
| <b>Total expenses</b>  | <b>3,595,394</b>                      | <b>1,823,709</b>                               | <b>29,792,784</b>                       | <b>310,617</b>                          |
| <b>Net investment income/(loss)</b>  | <b>4,351,813</b>                      | <b>4,179,096</b>                               | <b>(9,161,782)</b>                      | <b>40,930</b>                           |
| Net realised gain/(loss) on:   |                                       |  |   |   |
| Sale of investments  | 31,902,139                            | 2,768,421                                      | 213,901,421                             | 2,593,560                               |
| Forward currency exchange contracts  | (697,714)                             | (5,074,532)                                    | (1,018,849)                             | (59,799)                                |
| Currency exchange  | 1,112,895                             | 2,098,909                                      | 4,862,800                               | 42,950                                  |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>32,317,320</b>                     | <b>(207,202)</b>                               | <b>217,745,372</b>                      | <b>2,576,711</b>                        |
| Net change in unrealised appreciation/(depreciation) on:                           |                                       |  |   |   |
| Investments  | 4,800,158                             | (15,091,745)                                   | 305,471,312                             | 4,150,544                               |
| Forward currency exchange contracts  | (484,529)                             | (1,900,763)                                    | (5,577)                                 | –                                       |
| Currency exchange  | 335,661                               | 25,688   | 1,008,539                               | (14,904)                                |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>4,651,290</b>                      | <b>(16,966,820)</b>                            | <b>306,474,274</b>                      | <b>4,135,640</b>                        |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>41,320,423</b>                     | <b>(12,994,926)</b>                            | <b>515,057,864</b>                      | <b>6,753,281</b>                        |
| Subscriptions  | 70,387,274                            | 28,320,076                                     | 391,053,590                             | 19,735,348                              |
| Redemptions  | (322,975,235)                         | (35,556,606)                                   | (687,340,783)                           | (7,942,540)                             |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(252,587,961)</b>                  | <b>(7,236,530)</b>                             | <b>(296,287,193)</b>                    | <b>11,792,808</b>                       |
| Dividend distributions   | (147,487)                             | (1,514,959)                                    | (152,995)                               | –                                       |
| <b>Net assets at the end of the period</b>   | <b>459,774,387</b>                    | <b>392,911,163</b>                             | <b>4,192,219,920</b>                    | <b>66,522,812</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 period ended 30 June 2024

|  | <b>Robeco Digital<br/>Innovations<br/>EUR</b> | <b>Robeco FinTech<br/>EUR</b> | <b>Robeco Circular<br/>Economy Robeco Smart Energy<br/>EUR</b> | <b>EUR</b>           |
|--|---|-------------------------------|--|----------------------|
| <b>Net assets at the beginning of the period</b>                                   | <b>251,336,902</b>                            | <b>461,074,750</b>            | <b>226,430,086</b>   | <b>3,438,944,535</b> |
| <b>Income</b>  |   |                               |  |                      |
| Dividend income, net of withholding taxes  | 1,303,077                                     | 1,510,420                     | 1,711,755  | 17,678,039           |
| Securities lending income  | 5,273   | 21,455                        | 5,640  | 913,707              |
| Bank interest  | 116,470                                       | 113,261                       | 175,471  | 1,787,861            |
| <b>Total income</b>  | <b>1,424,820</b>                              | <b>1,645,136</b>              | <b>1,892,866</b>   | <b>20,379,607</b>    |
| <b>Expenses</b>  |   |                               |  |                      |
| Management fees  | 1,055,751                                     | 2,105,240                     | 828,216  | 16,682,098           |
| Service fees   | 170,268                                       | 311,884                       | 116,856  | 2,210,544            |
| Taxe d'abonnement  | 26,769  | 82,239                        | 35,566   | 606,922              |
| Bank and other interest expenses   | 9   | 1,065                         | 6  | 588                  |
| <b>Total expenses</b>  | <b>1,252,797</b>                              | <b>2,500,428</b>              | <b>980,644</b>   | <b>19,500,152</b>    |
| <b>Net investment income/(loss)</b>  | <b>172,023</b>                                | <b>(855,292)</b>              | <b>912,222</b>   | <b>879,455</b>       |
| Net realised gain/(loss) on:   |   |                               |  |                      |
| Sale of investments  | 8,946,661                                     | 14,245,451                    | 4,368,721  | 32,474,397           |
| Forward currency exchange contracts  | (1,433)                                       | (1,700,407)                   | (36,675)   | (663,296)            |
| Currency exchange  | 7,524   | 276,153                       | 26,869   | 2,977,980            |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>8,952,752</b>                              | <b>12,821,197</b>             | <b>4,358,915</b>   | <b>34,789,081</b>    |
| Net change in unrealised appreciation/(depreciation) on:                           |   |                               |  |                      |
| Investments  | 25,635,666                                    | (4,323,335)                   | 21,786,183   | 198,899,833          |
| Forward currency exchange contracts  | –   | (931,897)                     | (10,502)   | (313,740)            |
| Currency exchange  | (49,477)                                      | 108,244                       | 7,083  | 184,617              |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>25,586,189</b>                             | <b>(5,146,988)</b>            | <b>21,782,764</b>  | <b>198,770,710</b>   |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>34,710,964</b>                             | <b>6,818,917</b>              | <b>27,053,901</b>  | <b>234,439,246</b>   |
| Subscriptions  | 174,983,192                                   | 112,518,528                   | 35,019,463   | 219,801,267          |
| Redemptions  | (184,322,176)                                 | (118,898,661)                 | (23,780,450)   | (816,721,951)        |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(9,338,984)</b>                            | <b>(6,380,133)</b>            | <b>11,239,013</b>  | <b>(596,920,684)</b> |
| Dividend distributions   | –   | –                             | (680)  | (210,532)            |
| <b>Net assets at the end of the period</b>   | <b>276,708,882</b>                            | <b>461,513,534</b>            | <b>264,722,320</b>   | <b>3,076,252,565</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 period ended 30 June 2024

|  | <b>Robeco Smart<br/>Materials<br/>EUR</b> | <b>Robeco Smart<br/>Mobility<br/>EUR</b> | <b>Robeco Sustainable<br/>Healthy Living<br/>EUR</b> | <b>Robeco Sustainable<br/>Water<br/>EUR</b> |
|--|---|--|--|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>998,559,622</b>                        | <b>531,087,574</b>                       | <b>332,011,048</b>                                   | <b>3,173,237,807</b>                        |
| <b>Income</b>  |   |  |  |   |
| Dividend income, net of withholding taxes  | 5,296,873                                 | 3,412,780                                | 3,279,988  | 23,971,711                                  |
| Securities lending income  | 398,125                                   | 167,436                                  | 4,391  | 48,685                                      |
| Bank interest  | 435,378                                   | 281,104                                  | 151,062  | 1,678,553                                   |
| <b>Total income</b>  | <b>6,130,376</b>                          | <b>3,861,320</b>                         | <b>3,435,441</b>                                     | <b>25,698,949</b>                           |
| <b>Expenses</b>  |   |  |  |   |
| Management fees  | 3,566,026                                 | 2,410,731                                | 1,413,730  | 17,091,189                                  |
| Service fees   | 537,895                                   | 315,897                                  | 200,228  | 2,164,959                                   |
| Taxe d'abonnement  | 108,567                                   | 86,954                                   | 48,610   | 597,512                                     |
| Bank and other interest expenses   | 13  | 190                                      | –  | 64  |
| <b>Total expenses</b>  | <b>4,212,501</b>                          | <b>2,813,772</b>                         | <b>1,662,568</b>                                     | <b>19,853,724</b>                           |
| <b>Net investment income/(loss)</b>  | <b>1,917,875</b>                          | <b>1,047,548</b>                         | <b>1,772,873</b>                                     | <b>5,845,225</b>                            |
| Net realised gain/(loss) on:   |   |  |  |   |
| Sale of investments  | 59,554,622                                | (6,461,733)                              | 12,465,163   | 97,758,553                                  |
| Forward currency exchange contracts  | (556,539)                                 | 29,762                                   | (55,166)   | (6,717,874)                                 |
| Currency exchange  | 236,821                                   | 337,299                                  | 207,246  | 61,304                                      |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>59,234,904</b>                         | <b>(6,094,672)</b>                       | <b>12,617,243</b>                                    | <b>91,101,983</b>                           |
| Net change in unrealised appreciation/(depreciation) on:                           |   |  |  |   |
| Investments  | (50,107,932)                              | 7,185,755                                | 4,974,338  | 92,318,092                                  |
| Forward currency exchange contracts  | 825                                       | (61)                                     | –  | (2,678,520)                                 |
| Currency exchange  | 454,089                                   | 199,641                                  | 49,707   | (7,387)                                     |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(49,653,018)</b>                       | <b>7,385,335</b>                         | <b>5,024,045</b>                                     | <b>89,632,185</b>                           |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>11,499,761</b>                         | <b>2,338,211</b>                         | <b>19,414,161</b>                                    | <b>186,579,393</b>                          |
| Subscriptions  | 91,690,990                                | 24,496,157                               | 36,720,623   | 176,602,230                                 |
| Redemptions  | (444,920,789)                             | (146,050,414)                            | (81,957,547)   | (610,346,262)                               |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(353,229,799)</b>                      | <b>(121,554,257)</b>                     | <b>(45,236,924)</b>                                  | <b>(433,744,032)</b>                        |
| Dividend distributions   | (911,066)                                 | (60)                                     | (560)  | (614,169)                                   |
| <b>Net assets at the end of the period</b>   | <b>655,918,518</b>                        | <b>411,871,468</b>                       | <b>306,187,725</b>                                   | <b>2,925,458,999</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 period ended 30 June 2024

|  | Robeco Global<br>Gender Equality<br>EUR | Robeco Next Digital<br>Billion<br>USD | Robeco Biodiversity<br>Equities<br>EUR | Robeco Net Zero 2050<br>Climate Equities<br>EUR |
|--|---|---------------------------------------|--|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>79,383,452</b>                       | <b>8,883,506</b>                      | <b>3,876,302</b>                       | <b>133,921,683</b>                              |
| <b>Income</b>  |   |                                       |  |   |
| Dividend income, net of withholding taxes  | 709,349                                 | 51,252                                | 70,696                                 | 702,819   |
| Securities lending income  | 886                                     | –                                     | 105                                    | 3,266   |
| Bank interest  | 31,986                                  | 2,463                                 | 3,348                                  | 85,437  |
| <b>Total income</b>  | <b>742,221</b>                          | <b>53,715</b>                         | <b>74,149</b>                          | <b>791,522</b>                                  |
| <b>Expenses</b>  |   |                                       |  |   |
| Management fees  | 362,787                                 | 39,358                                | 20,156                                 | 8,609   |
| Service fees   | 54,327                                  | 8,156                                 | 3,497                                  | 1,566   |
| Taxe d'abonnement  | 11,261                                  | 1,588                                 | 1,212                                  | 7,507   |
| Bank and other interest expenses   | 7                                       | –                                     | 1                                      | 4   |
| Tax charge   | –                                       | (184)                                 | –                                      | –   |
| <b>Total expenses</b>  | <b>428,382</b>                          | <b>48,918</b>                         | <b>24,866</b>                          | <b>17,686</b>                                   |
| <b>Net investment income/(loss)</b>  | <b>313,839</b>                          | <b>4,797</b>                          | <b>49,283</b>                          | <b>773,836</b>                                  |
| Net realised gain/(loss) on:   |   |                                       |  |   |
| Sale of investments  | 1,161,207                               | (1,926,229)                           | 42,738                                 | 8,378,559                                       |
| Forward currency exchange contracts  | 4,145                                   | (2,321)                               | (173)                                  | (377,501)                                       |
| Currency exchange  | (8,007)                                 | (11,116)                              | 2,577                                  | 227,470   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>1,157,345</b>                        | <b>(1,939,666)</b>                    | <b>45,142</b>                          | <b>8,228,528</b>                                |
| Net change in unrealised appreciation/(depreciation) on:                           |   |                                       |  |   |
| Investments  | 10,397,715                              | 2,525,497                             | 107,618                                | 12,735,629                                      |
| Forward currency exchange contracts  | –                                       | –                                     | 139                                    | 172,885   |
| Currency exchange  | 13,166                                  | (4,834)                               | 1,467                                  | 47,149  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>10,410,881</b>                       | <b>2,520,663</b>                      | <b>109,224</b>                         | <b>12,955,663</b>                               |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>11,882,065</b>                       | <b>585,794</b>                        | <b>203,649</b>                         | <b>21,958,027</b>                               |
| Subscriptions  | 6,150,919                               | 972,722                               | 1,090,000                              | 1,017,400                                       |
| Redemptions  | (15,166,941)                            | (1,026,211)                           | (128,862)                              | (22,336,688)                                    |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(9,016,022)</b>                      | <b>(53,489)</b>                       | <b>961,138</b>                         | <b>(21,319,288)</b>                             |
| Dividend distributions   | (56,770)                                | –                                     | –                                      | –   |
| <b>Net assets at the end of the period</b>   | <b>82,192,725</b>                       | <b>9,415,811</b>                      | <b>5,041,089</b>                       | <b>134,560,422</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 period ended 30 June 2024

|  | Robeco Fashion<br>Engagement<br>EUR | Robeco Gravis<br>Infrastructure<br>Income<br>EUR | Robeco High Yield<br>Bonds<br>EUR | Robeco Global<br>Credits<br>EUR |
|--|-------------------------------------|--|-----------------------------------|---------------------------------|
| <b>Net assets at the beginning of the period</b>                                   | <b>3,713,940</b>                    | –  | <b>6,417,742,469</b>              | <b>3,075,578,926</b>            |
| <b>Income</b>  |                                     |  |                                   |                                 |
| Dividend income, net of withholding taxes  | 32,257                              | 35,136   | –                                 | –                               |
| Interest income from investments, net of withholding taxes                         | –                                   | –  | 161,107,526                       | 57,598,089                      |
| Interest on swap contracts   | –                                   | –  | 7,937,121                         | 1,002,968                       |
| Securities lending income  | –                                   | –  | 1,233,862                         | 141,706                         |
| Bank interest  | 2,930                               | 1,429  | 8,679,979                         | 1,802,828                       |
| <b>Total income</b>  | <b>35,187</b>                       | <b>36,565</b>                                    | <b>178,958,488</b>                | <b>60,545,591</b>               |
| <b>Expenses</b>  |                                     |  |                                   |                                 |
| Management fees  | 26,318                              | 7,911  | 19,900,959                        | 5,136,155                       |
| Service fees   | 3,049                               | 1,536  | 3,803,525                         | 1,532,064                       |
| Taxe d'abonnement  | 988                                 | 742  | 616,314                           | 180,355                         |
| Bank and other interest expenses   | –                                   | –  | 48,635                            | 79,757                          |
| Interest on swap contracts   | –                                   | –  | 8,138,697                         | 1,852,091                       |
| <b>Total expenses</b>  | <b>30,355</b>                       | <b>10,189</b>                                    | <b>32,508,130</b>                 | <b>8,780,422</b>                |
| <b>Net investment income/(loss)</b>  | <b>4,832</b>                        | <b>26,376</b>                                    | <b>146,450,358</b>                | <b>51,765,169</b>               |
| Net realised gain/(loss) on:   |                                     |  |                                   |                                 |
| Sale of investments  | 6,198                               | 9,049  | (34,280,453)                      | 630,332                         |
| Financial futures contracts  | –                                   | –  | 5,262,005                         | 14,031,384                      |
| Forward currency exchange contracts  | –                                   | –  | (34,403,607)                      | 12,125,549                      |
| Swaps contracts  | –                                   | –  | (2,580,620)                       | 510,835                         |
| Currency exchange  | 2,232                               | (1,611)  | 8,766,073                         | (23,586,984)                    |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>8,430</b>                        | <b>7,438</b>                                     | <b>(57,236,602)</b>               | <b>3,711,116</b>                |
| Net change in unrealised appreciation/(depreciation) on:                           |                                     |  |                                   |                                 |
| Investments  | 75,792                              | (61,492)   | 115,456,876                       | 28,739,593                      |
| Financial futures contracts  | –                                   | –  | (3,145,656)                       | (30,227,700)                    |
| Forward currency exchange contracts  | –                                   | –  | (20,827,787)                      | (27,497,540)                    |
| Swaps contracts  | –                                   | –  | 9,847,421                         | (2,665,310)                     |
| Currency exchange  | 1,165                               | (21)   | 904,642                           | 426,449                         |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>76,957</b>                       | <b>(61,513)</b>                                  | <b>102,235,496</b>                | <b>(31,224,508)</b>             |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>90,219</b>                       | <b>(27,699)</b>                                  | <b>191,449,252</b>                | <b>24,251,777</b>               |
| Subscriptions  | 420,743                             | 3,000,072  | 708,036,135                       | 542,371,048                     |
| Redemptions  | (362,913)                           | –  | (859,865,774)                     | (713,500,246)                   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>57,830</b>                       | <b>3,000,072</b>                                 | <b>(151,829,639)</b>              | <b>(171,129,198)</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 period ended 30 June 2024

|  | <b>Robeco Fashion<br/>Engagement</b> | <b>Robeco Gravis<br/>Infrastructure</b> | <b>Digital<br/>Income</b> | <b>Robeco High Yield<br/>Bonds</b> | <b>Robeco Global<br/>Credits</b> |
|--|--------------------------------------|---|---------------------------|------------------------------------|----------------------------------|
|  | <b>EUR</b>                           |   | <b>EUR</b>                | <b>EUR</b>                         | <b>EUR</b>                       |
| Dividend distributions                     | –                                    |   | (1,110)                   | (51,645,882)                       | (19,112,306)                     |
| <b>Net assets at the end of the period</b> | <b>3,861,989</b>                     |   | <b>2,971,263</b>          | <b>6,405,716,200</b>               | <b>2,909,589,199</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 period ended 30 June 2024

|  | 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>Net assets at the beginning of the period</b>                                   | <b>195,053,931</b>                     | <b>1,181,424,809</b>                            | <b>28,979,266</b>                             | <b>470,744,024</b>                                  |
| <b>Income</b>  |  |   |   |   |
| Interest income from investments, net of withholding taxes                         | 1,359,501                              | 22,066,314                                      | 369,052                                       | 7,635,923   |
| Interest on swap contracts   | 7,451,895                              | 1,839,079                                       | –   | 56,382  |
| Securities lending income  | 14,038                                 | 108,577   | 685   | 32,476  |
| Bank interest  | 178,638                                | 426,638   | 24,333  | 244,764   |
| <b>Total income</b>  | <b>9,004,072</b>                       | <b>24,440,608</b>                               | <b>394,070</b>                                | <b>7,969,545</b>                                    |
| <b>Expenses</b>  |  |   |   |   |
| Management fees  | 475,503                                | 1,426,330                                       | 12,201  | 1,038,112   |
| Service fees   | 137,354                                | 571,246   | 4,881   | 262,893   |
| Taxe d'abonnement  | 15,265                                 | 55,756  | 1,597   | 54,795  |
| Bank and other interest expenses   | 7,321                                  | 50,694  | 1,429   | 7,757   |
| Interest on swap contracts   | 401,346                                | 1,320,577                                       | –   | 224,817   |
| <b>Total expenses</b>  | <b>1,036,789</b>                       | <b>3,424,603</b>                                | <b>20,108</b>                                 | <b>1,588,374</b>                                    |
| <b>Net investment income/(loss)</b>  | <b>7,967,283</b>                       | <b>21,016,005</b>                               | <b>373,962</b>                                | <b>6,381,171</b>                                    |
| Net realised gain/(loss) on:   |  |   |   |   |
| Sale of investments  | 1,177,661                              | (2,033,649)                                     | (512,800)                                     | 1,349,294   |
| Financial futures contracts  | 1,433,272                              | 587,922   | 224,581                                       | (258,562)   |
| Forward currency exchange contracts  | 3,234,792                              | (8,683,705)                                     | 946,858                                       | 2,108,842   |
| Swaps contracts  | 11,062,728                             | (119,471)                                       | –   | 7,106   |
| Currency exchange  | (3,308,978)                            | (9,164,709)                                     | (305,211)                                     | (2,793,380)   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>13,599,475</b>                      | <b>(19,413,612)</b>                             | <b>353,428</b>                                | <b>413,300</b>                                      |
| Net change in unrealised appreciation/(depreciation) on:                           |  |   |   |   |
| Investments  | 3,043,979                              | 6,514,282                                       | (291,423)                                     | 6,120,832   |
| Financial futures contracts  | (609,731)                              | (4,215,353)                                     | (172,507)                                     | (875,447)   |
| Forward currency exchange contracts  | (2,651,534)                            | (18,973,457)                                    | 340,668                                       | (2,373,339)   |
| Swaps contracts  | (12,033,384)                           | 702,759   | –   | 232,468   |
| Currency exchange  | 100,669                                | 251,346   | 3,160   | 119,127   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(12,150,001)</b>                    | <b>(15,720,423)</b>                             | <b>(120,102)</b>                              | <b>3,223,641</b>                                    |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>9,416,757</b>                       | <b>(14,118,030)</b>                             | <b>607,288</b>                                | <b>10,018,112</b>                                   |
| Subscriptions  | 55,730,732                             | 83,284,970                                      | 3,096,851                                     | 160,062,170   |
| Redemptions  | (12,612,434)                           | (209,409,178)                                   | (259,586)                                     | (162,954,404)                                       |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>43,118,298</b>                      | <b>(126,124,208)</b>                            | <b>2,837,265</b>                              | <b>(2,892,234)</b>                                  |
| Dividend distributions   | (1,111,479)                            | (4,287,243)                                     | –   | (846,228)   |

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 period ended 30 June 2024

|  | <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> | <b>Robeco Global<br/>Credits - Short<br/>Maturity<br/>EUR</b> |
|--|---|--|--|---|
| <b>Net assets at the end of the period</b> | <b>246,477,507</b>                              | <b>1,036,895,328</b>                                     | <b>32,423,819</b>                                      | <b>477,023,674</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 period ended 30 June 2024

|  | Robeco Corporate<br>Hybrid Bonds<br>EUR | Robeco QI Global<br>Multi-Factor High<br>Yield<br>EUR | Robeco SDG Credit<br>Income<br>USD | Robeco Global SDG<br>Credits<br>EUR |
|--|---|---|------------------------------------|-------------------------------------|
| <b>Net assets at the beginning of the period</b>                                   | <b>270,367,666</b>                      | <b>10,454,696</b>                                     | <b>1,195,575,365</b>               | <b>1,931,117,101</b>                |
| <b>Income</b>  |   |   |                                    |                                     |
| Interest income from investments, net of withholding taxes                         | 4,541,241                               | 238,794   | 28,956,763                         | 38,959,679                          |
| Interest on swap contracts   | –                                       | 15,999  | –                                  | 723,074                             |
| Securities lending income  | 24,447                                  | 1,541   | 104,861                            | 104,070                             |
| Bank interest  | 188,521                                 | 4,441   | 1,616,357                          | 1,419,640                           |
| <b>Total income</b>  | <b>4,754,209</b>                        | <b>260,775</b>  | <b>30,677,981</b>                  | <b>41,206,463</b>                   |
| <b>Expenses</b>  |   |   |                                    |                                     |
| Management fees  | 561,056                                 | 3,693   | 4,353,489                          | 4,269,930                           |
| Service fees   | 162,143                                 | 1,158   | 900,420                            | 1,240,833                           |
| Taxe d'abonnement  | 15,848                                  | 369   | 182,891                            | 148,605                             |
| Bank and other interest expenses   | 9,415                                   | 307   | 103,919                            | 84,551                              |
| Interest on swap contracts   | 52,881                                  | 9,561   | –                                  | 1,634,384                           |
| <b>Total expenses</b>  | <b>801,343</b>                          | <b>15,088</b>   | <b>5,540,719</b>                   | <b>7,378,303</b>                    |
| <b>Net investment income/(loss)</b>  | <b>3,952,866</b>                        | <b>245,687</b>  | <b>25,137,262</b>                  | <b>33,828,160</b>                   |
| Net realised gain/(loss) on:   |   |   |                                    |                                     |
| Sale of investments  | 2,083,530                               | 179,850   | (4,049,195)                        | 1,394,919                           |
| Financial futures contracts  | 908,920                                 | (13,619)  | (2,578,595)                        | 10,217,686                          |
| Forward currency exchange contracts  | 451,384                                 | 24,468  | (26,729,411)                       | 733,881                             |
| Swaps contracts  | 4,783                                   | 118,742   | –                                  | 261,169                             |
| Currency exchange  | (1,029,817)                             | (60,521)  | 28,764,702                         | (15,120,766)                        |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>2,418,800</b>                        | <b>248,920</b>  | <b>(4,592,499)</b>                 | <b>(2,513,111)</b>                  |
| Net change in unrealised appreciation/(depreciation) on:                           |   |   |                                    |                                     |
| Investments  | 4,651,773                               | (55,694)  | (1,163,540)                        | 9,161,591                           |
| Financial futures contracts  | (519,711)                               | (6,786)   | (16,036,266)                       | (20,107,226)                        |
| Forward currency exchange contracts  | (1,232,315)                             | (48,643)  | 7,550,451                          | (27,825,071)                        |
| Swaps contracts  | (10,851)                                | (43,966)  | –                                  | (1,314,201)                         |
| Currency exchange  | 59,219                                  | 7,384   | (442,978)                          | 905,935                             |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>2,948,115</b>                        | <b>(147,705)</b>                                      | <b>(10,092,333)</b>                | <b>(39,178,972)</b>                 |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>9,319,781</b>                        | <b>346,902</b>  | <b>10,452,430</b>                  | <b>(7,863,923)</b>                  |
| Subscriptions  | 30,146,219                              | 282,701   | 403,676,927                        | 481,048,432                         |
| Redemptions  | (43,199,128)                            | (8,003,969)   | (180,628,459)                      | (525,293,034)                       |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(13,052,909)</b>                     | <b>(7,721,268)</b>                                    | <b>223,048,468</b>                 | <b>(44,244,602)</b>                 |
| Dividend distributions   | (206,070)                               | –   | (24,907,671)                       | (3,347,708)                         |

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 period ended 30 June 2024

|  | <b>Robeco Corporate<br/>Hybrid Bonds<br/>EUR</b> | <b>Robeco QI Global<br/>Multi-Factor High<br/>Yield<br/>EUR</b> | <b>Robeco SDG Credit<br/>Income<br/>USD</b> | <b>Robeco Global SDG<br/>Credits<br/>EUR</b> |
|--|--|---|---|--|
| <b>Net assets at the end of the period</b> | <b>266,428,468</b>                               | <b>3,080,330</b>  | <b>1,404,168,592</b>                        | <b>1,875,660,868</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 period ended 30 June 2024

|  | Robeco SDG High<br>Yield Bonds<br>EUR | Robeco Global Green<br>Bonds<br>EUR | Robeco Climate<br>Global Credits<br>EUR | Robeco Climate<br>Global Bonds<br>EUR |
|--|---------------------------------------|-------------------------------------|---|---------------------------------------|
| <b>Net assets at the beginning of the period</b>                           | <b>471,661,697</b>                    | <b>144,384,743</b>                  | <b>399,206,184</b>                      | <b>36,843,814</b>                     |
| <b>Income</b>  |                                       |                                     |   |                                       |
| Interest income from investments, net of withholding taxes                 | 11,418,910                            | 1,767,008                           | 8,704,786                               | 547,585                               |
| Interest on swap contracts   | 294,628                               | 141,035                             | –                                       | 201,705                               |
| Securities lending income  | 99,852                                | 1,731                               | 18,581                                  | 988                                   |
| Bank interest  | 401,066                               | 64,670                              | 294,254                                 | 32,426                                |
| <b>Total income</b>  | <b>12,214,456</b>                     | <b>1,974,444</b>                    | <b>9,017,621</b>                        | <b>782,704</b>                        |
| <b>Expenses</b>  |                                       |                                     |   |                                       |
| Management fees  | 1,405,081                             | 116,391                             | 740,534                                 | 28,776                                |
| Service fees   | 280,833                               | 39,848                              | 222,071                                 | 9,221                                 |
| Taxe d'abonnement  | 41,193                                | 7,128                               | 24,225                                  | 2,429                                 |
| Bank and other interest expenses   | 6,103                                 | 11,346                              | 16,383                                  | 7,675                                 |
| Interest on swap contracts   | 303,333                               | 384,453                             | 36,597                                  | 222,316                               |
| Tax charge   | –                                     | –                                   | –                                       | (86)                                  |
| <b>Total expenses</b>  | <b>2,036,543</b>                      | <b>559,166</b>                      | <b>1,039,810</b>                        | <b>270,331</b>                        |
| <b>Net investment income/(loss)</b>  | <b>10,177,913</b>                     | <b>1,415,278</b>                    | <b>7,977,811</b>                        | <b>512,373</b>                        |
| Net realised gain/(loss) on:   |                                       |                                     |   |                                       |
| Sale of investments  | (2,046,305)                           | 496,202                             | 830,233                                 | (156,557)                             |
| Options contracts  | –                                     | –                                   | –                                       | (15,530)                              |
| Financial futures contracts  | 795,868                               | (500,879)                           | 2,967,272                               | (377,551)                             |
| Forward currency exchange contracts  | 2,398,028                             | 2,445,491                           | 4,753,094                               | 83,651                                |
| Swaps contracts  | (421,846)                             | 120,823                             | 6,083                                   | 53,247                                |
| Currency exchange  | (5,308,416)                           | (295,322)                           | (2,766,154)                             | (244,098)                             |
| <b>Net realised gain/(loss) for the period</b>                             | <b>(4,582,671)</b>                    | <b>2,266,315</b>                    | <b>5,790,528</b>                        | <b>(656,838)</b>                      |
| Net change in unrealised appreciation/(depreciation) on:                   |                                       |                                     |   |                                       |
| Investments  | 10,035,761                            | (2,748,397)                         | 1,921,229                               | (669,259)                             |
| Options contracts  | –                                     | –                                   | –                                       | 1,504                                 |
| Financial futures contracts  | (133,887)                             | (456,060)                           | (5,254,150)                             | (100,356)                             |
| Forward currency exchange contracts  | (5,879,065)                           | (2,427,818)                         | 128,580                                 | 12,817                                |
| Swaps contracts  | 666,292                               | (238,358)                           | (139,443)                               | (130,504)                             |
| Currency exchange  | 195,025                               | 7,208                               | 46,016                                  | 4,071                                 |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>4,884,126</b>                      | <b>(5,863,425)</b>                  | <b>(3,297,768)</b>                      | <b>(881,727)</b>                      |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>10,479,368</b>                     | <b>(2,181,832)</b>                  | <b>10,470,571</b>                       | <b>(1,026,192)</b>                    |
| Subscriptions  | 63,620,919                            | 7,774,927                           | 140,822,738                             | 7,738,013                             |
| Redemptions  | (107,480,063)                         | (8,658,325)                         | (1,076,081)                             | (1,857,967)                           |

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 period ended 30 June 2024

|  | <b>Robeco SDG High<br/>Yield Bonds<br/>EUR</b> | <b>Robeco Global Green<br/>Bonds<br/>EUR</b> | <b>Robeco Climate<br/>Global Credits<br/>EUR</b> | <b>Robeco Climate<br/>Global Bonds<br/>EUR</b> |
|--|--|--|--|--|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>(43,859,144)</b>                            | <b>(883,398)</b>                             | <b>139,746,657</b>                               | <b>5,880,046</b>                               |
| Dividend distributions   | (3,503,329)                                    | –  | (18,000)   | –  |
| <b>Net assets at the end of the period</b>   | <b>434,778,592</b>                             | <b>141,319,513</b>                           | <b>549,405,412</b>                               | <b>41,697,668</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 period ended 30 June 2024

|  | Robeco QI Global<br>SDG & Climate<br>Multi-Factor Credits<br>EUR | Robeco Transition<br>Emerging Credits<br>USD | Robeco Climate<br>Global High Yield<br>Bonds<br>EUR | Robeco High Income<br>Green Bonds<br>EUR |
|--|--|--|---|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>9,757,818</b>   | <b>187,404,585</b>                           | <b>262,914,374</b>                                  | –  |
| <b>Income</b>  |  |  |   |  |
| Interest income from investments, net of withholding taxes                         | 196,493  | 4,346,765                                    | 7,068,688   | 2,555                                    |
| Interest on swap contracts   | 3,891  | –  | –   | –  |
| Securities lending income  | 359  | 43,694                                       | 3,102   | –  |
| Bank interest  | 4,386  | 149,050                                      | 428,893   | –  |
| <b>Total income</b>  | <b>205,129</b>   | <b>4,539,509</b>                             | <b>7,500,683</b>                                    | <b>2,555</b>                             |
| <b>Expenses</b>  |  |  |   |  |
| Management fees  | 14,682   | 151,059                                      | 649,141   | 333                                      |
| Service fees   | 5,833  | 34,582                                       | 173,021   | 101                                      |
| Taxe d'abonnement  | 568  | 15,351                                       | 15,563  | 332                                      |
| Bank and other interest expenses   | 418  | 5,208  | 5,568   | 143                                      |
| Interest on swap contracts   | 7,781  | 9,299  | –   | –  |
| <b>Total expenses</b>  | <b>29,282</b>  | <b>215,499</b>                               | <b>843,293</b>                                      | <b>909</b>                               |
| <b>Net investment income/(loss)</b>  | <b>175,847</b>   | <b>4,324,010</b>                             | <b>6,657,390</b>                                    | <b>1,646</b>                             |
| Net realised gain/(loss) on:   |  |  |   |  |
| Sale of investments  | (62,739)   | 199,523                                      | 2,524,945   | –  |
| Financial futures contracts  | (16,358)   | 470,447                                      | 331,628   | (1,050)                                  |
| Forward currency exchange contracts  | 49,695   | (1,211,274)                                  | 14,040  | –  |
| Swaps contracts  | 13,495   | 4,635  | –   | –  |
| Currency exchange  | (137,339)  | (430,195)                                    | (1,019,845)   | 42                                       |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>(153,246)</b>   | <b>(966,864)</b>                             | <b>1,850,768</b>                                    | <b>(1,008)</b>                           |
| Net change in unrealised appreciation/(depreciation) on:                           |  |  |   |  |
| Investments  | 46,825   | 629,368                                      | 1,165,608   | (37,894)                                 |
| Financial futures contracts  | (10,064)   | (561,754)                                    | (659,513)   | 5,458                                    |
| Forward currency exchange contracts  | (131,376)  | (459,873)                                    | (916,335)   | 867                                      |
| Swaps contracts  | (16,025)   | (56,638)                                     | –   | –  |
| Currency exchange  | 2,157  | (36,381)                                     | 897,131   | (80)                                     |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(108,483)</b>   | <b>(485,278)</b>                             | <b>486,891</b>                                      | <b>(31,649)</b>                          |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>(85,882)</b>  | <b>2,871,868</b>                             | <b>8,995,049</b>                                    | <b>(31,011)</b>                          |
| Subscriptions  | 1,181  | 22,648,932                                   | 38,855,859  | 10,007,156                               |
| Redemptions  | (6)  | (10,867,417)                                 | (131,850)   | –  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>1,175</b>   | <b>11,781,515</b>                            | <b>38,724,009</b>                                   | <b>10,007,156</b>                        |
| Dividend distributions   | –  | (3,435)                                      | –   | –  |

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 period ended 30 June 2024

|  | <b>Robeco QI Global<br/>SDG &amp; Climate<br/>Multi-Factor Credits<br/>EUR</b> | <b>Robeco Transition<br/>Emerging Credits<br/>USD</b> | <b>Robeco Climate<br/>Global High Yield<br/>Bonds<br/>EUR</b> | <b>Robeco High Income<br/>Green Bonds<br/>EUR</b> |
|--|--|---|---|---|
| <b>Net assets at the end of the period</b> | <b>9,673,111</b>   | <b>202,054,533</b>                                    | <b>310,633,432</b>  | <b>9,976,145</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 period ended 30 June 2024

|  | Robeco Euro<br>Government Bonds<br>EUR | Robeco Euro Credit<br>Bonds<br>EUR | Robeco All Strategy<br>Euro Bonds<br>EUR | Robeco European<br>High Yield Bonds<br>EUR |
|--|--|------------------------------------|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>954,423,958</b>                     | <b>1,178,273,224</b>               | <b>214,780,205</b>                       | <b>368,146,061</b>                         |
| <b>Income</b>  |  |                                    |  |  |
| Interest income from investments, net of withholding taxes                         | 10,388,807                             | 17,809,179                         | 2,603,208                                | 8,105,197                                  |
| Interest on swap contracts   | 1,606,115                              | 11,452                             | 904,965                                  | 31,236                                     |
| Securities lending income  | 67,625                                 | 99,244                             | 25,775                                   | 162,155                                    |
| Bank interest  | 342,198                                | 590,932                            | 155,126                                  | 460,560                                    |
| <b>Total income</b>  | <b>12,404,745</b>                      | <b>18,510,807</b>                  | <b>3,689,074</b>                         | <b>8,759,148</b>                           |
| <b>Expenses</b>  |  |                                    |  |  |
| Management fees  | 1,010,168                              | 1,783,747                          | 481,884                                  | 699,308                                    |
| Service fees   | 529,300                                | 603,472                            | 161,249                                  | 148,759                                    |
| Taxe d'abonnement  | 126,769                                | 67,889                             | 49,579                                   | 27,539                                     |
| Bank and other interest expenses   | 58,497                                 | 15,990                             | 34,169                                   | 222  |
| Interest on swap contracts   | 4,896,956                              | 76,530                             | 1,872,147                                | 42   |
| <b>Total expenses</b>  | <b>6,621,690</b>                       | <b>2,547,628</b>                   | <b>2,599,028</b>                         | <b>875,870</b>                             |
| <b>Net investment income/(loss)</b>  | <b>5,783,055</b>                       | <b>15,963,179</b>                  | <b>1,090,046</b>                         | <b>7,883,278</b>                           |
| Net realised gain/(loss) on:   |  |                                    |  |  |
| Sale of investments  | (5,035,098)                            | (356,842)                          | (2,061,883)                              | 387,827                                    |
| Options contracts  | (238,510)                              | –                                  | (52,514)                                 | –  |
| Financial futures contracts  | (925,795)                              | (1,062,508)                        | (2,579,010)                              | 226,945                                    |
| Forward currency exchange contracts  | 180,888                                | (31,691)                           | (244,589)                                | (2,429,301)                                |
| Swaps contracts  | 5,115,134                              | (976)                              | 493,284                                  | 52,053                                     |
| Currency exchange  | 7,677                                  | (9,020)                            | (261,877)                                | 175,190                                    |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>(895,704)</b>                       | <b>(1,461,037)</b>                 | <b>(4,706,589)</b>                       | <b>(1,587,286)</b>                         |
| Net change in unrealised appreciation/(depreciation) on:                           |  |                                    |  |  |
| Investments  | (30,412,611)                           | (3,384,605)                        | (2,722,850)                              | (357,346)                                  |
| Options contracts  | 35,464                                 | –                                  | 7,362                                    | –  |
| Financial futures contracts  | 5,468,901                              | (1,478,840)                        | 483,746                                  | 109,117                                    |
| Forward currency exchange contracts  | 388,768                                | (13,202)                           | 453,933                                  | (87,487)                                   |
| Swaps contracts  | (5,870,033)                            | (575,330)                          | (721,401)                                | 28,406                                     |
| Currency exchange  | 15,313                                 | 1,939                              | (46,029)                                 | 8,705                                      |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(30,374,198)</b>                    | <b>(5,450,038)</b>                 | <b>(2,545,239)</b>                       | <b>(298,605)</b>                           |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>(25,486,847)</b>                    | <b>9,052,104</b>                   | <b>(6,161,782)</b>                       | <b>5,997,387</b>                           |
| Subscriptions  | 185,035,945                            | 230,010,425                        | 3,380,740                                | 67,470,233                                 |
| Redemptions  | (186,733,495)                          | (188,516,208)                      | (14,802,895)                             | (33,724,934)                               |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(1,697,550)</b>                     | <b>41,494,217</b>                  | <b>(11,422,155)</b>                      | <b>33,745,299</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 period ended 30 June 2024

|  | <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> |
|--|---|---|---|---|
| Dividend distributions                     | (3,934,421)                                     | (75,172)                                    | (2,249,059)                                       | (22,009)  |
| <b>Net assets at the end of the period</b> | <b>923,305,140</b>                              | <b>1,228,744,373</b>                        | <b>194,947,209</b>                                | <b>407,866,738</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 period ended 30 June 2024

|  | Robeco Transition<br>Asian Bonds<br>USD | Robeco Euro SDG<br>Credits<br>EUR | Robeco Financial<br>Institutions Bonds<br>EUR | Robeco Investment<br>Grade Corporate<br>Bonds<br>EUR |
|--|---|-----------------------------------|---|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>10,686,848</b>                       | <b>1,230,155,686</b>              | <b>1,738,692,684</b>                          | <b>92,181,871</b>                                    |
| <b>Income</b>  |   |                                   |   |  |
| Interest income from investments, net of withholding taxes                         | 229,800                                 | 18,850,403                        | 40,910,654                                    | 782,517  |
| Interest on swap contracts   | –                                       | –                                 | 743,771                                       | 681  |
| Securities lending income  | 402                                     | 101,030                           | 137,825                                       | 8,662  |
| Bank interest  | 5,608                                   | 653,673                           | 1,138,497                                     | 31,276   |
| <b>Total income</b>  | <b>235,810</b>                          | <b>19,605,106</b>                 | <b>42,930,747</b>                             | <b>823,136</b>                                       |
| <b>Expenses</b>  |   |                                   |   |  |
| Management fees  | 52,876                                  | 2,550,858                         | 4,932,323                                     | 130,677  |
| Service fees   | 8,553                                   | 830,972                           | 1,287,365                                     | 48,129   |
| Taxe d'abonnement  | 2,672                                   | 132,867                           | 239,957                                       | 10,588   |
| Bank and other interest expenses   | 254                                     | 21,350                            | 31,504  | 1,228  |
| Interest on swap contracts   | 2,848                                   | 68,990                            | 280,556                                       | 20,753   |
| <b>Total expenses</b>  | <b>67,203</b>                           | <b>3,605,037</b>                  | <b>6,771,705</b>                              | <b>211,375</b>                                       |
| <b>Net investment income/(loss)</b>  | <b>168,607</b>                          | <b>16,000,069</b>                 | <b>36,159,042</b>                             | <b>611,761</b>                                       |
| Net realised gain/(loss) on:   |   |                                   |   |  |
| Sale of investments  | 31,040                                  | (4,972,091)                       | (16,058,942)                                  | (1,798,978)  |
| Financial futures contracts  | 19,994                                  | (613,127)                         | (3,001,982)                                   | 77,904   |
| Forward currency exchange contracts  | (8,095)                                 | (995,006)                         | (2,734,780)                                   | –  |
| Swaps contracts  | 656                                     | 6,179                             | (26,276)                                      | 65,431   |
| Currency exchange  | 10,560                                  | (20,905)                          | 4,012,233                                     | (17)   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>54,155</b>                           | <b>(6,594,950)</b>                | <b>(17,809,747)</b>                           | <b>(1,655,660)</b>                                   |
| Net change in unrealised appreciation/(depreciation) on:                           |   |                                   |   |  |
| Investments  | 47,931                                  | 15,812                            | 41,555,981                                    | 982,124  |
| Financial futures contracts  | (23,279)                                | (798,885)                         | (262,586)                                     | (15,772)   |
| Forward currency exchange contracts  | 9,161                                   | (493,072)                         | 3,591,515                                     | –  |
| Swaps contracts  | (12,620)                                | (543,840)                         | 1,882,173                                     | (77,092)   |
| Currency exchange  | (544)                                   | 12,729                            | 61,971  | 148  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>20,649</b>                           | <b>(1,807,256)</b>                | <b>46,829,054</b>                             | <b>889,408</b>                                       |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>243,411</b>                          | <b>7,597,863</b>                  | <b>65,178,349</b>                             | <b>(154,491)</b>                                     |
| Subscriptions  | 37,854                                  | 260,984,803                       | 591,701,291                                   | 8,194,629  |
| Redemptions  | –                                       | (225,467,307)                     | (235,290,824)                                 | (44,443,707)   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>37,854</b>                           | <b>35,517,496</b>                 | <b>356,410,467</b>                            | <b>(36,249,078)</b>                                  |
| Dividend distributions   | (847)                                   | (2,112,396)                       | (13,783,307)                                  | (647,467)  |

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 period ended 30 June 2024

|  | <b>Robeco Transition<br/>Asian Bonds<br/>USD</b> | <b>Robeco Euro SDG<br/>Credits<br/>EUR</b> | <b>Robeco Financial<br/>Institutions Bonds<br/>EUR</b> | <b>Robeco Investment<br/>Grade Corporate<br/>Bonds<br/>EUR</b> |
|--|--|--|--|--|
| <b>Net assets at the end of the period</b> | <b>10,967,266</b>                                | <b>1,271,158,649</b>                       | <b>2,146,498,193</b>                                   | <b>55,130,835</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 period ended 30 June 2024

|  | Robeco US Green<br>Bonds Short Duration<br>USD | Robeco Euro SDG<br>Bonds<br>EUR | Robeco QI Multi<br>Factor Absolute<br>Return<br>EUR | Robeco Sustainable<br>Income Allocation<br>EUR |
|--|--|---------------------------------|---|--|
| <b>Net assets at the beginning of the period</b>                           | <b>228,658,162</b>                             | –                               | <b>4,027,867</b>                                    | –  |
| <b>Income</b>  |  |                                 |   |  |
| Dividend income, net of withholding taxes                                  | –  | –                               | 11,982  | 287,186  |
| Interest income from investments, net of withholding taxes                 | 1,950,663                                      | 15,138                          | 1,112   | 745,661  |
| Interest on swap contracts   | 40,037   | –                               | 29,347  | 31,881   |
| Securities lending income  | –  | –                               | 152   | –  |
| Bank interest  | 134,080  | 2,338                           | 10,956  | 68,508   |
| <b>Total income</b>  | <b>2,124,780</b>                               | <b>17,476</b>                   | <b>53,549</b>                                       | <b>1,133,236</b>                               |
| <b>Expenses</b>  |  |                                 |   |  |
| Management fees  | 101,921  | 2,631                           | 7,513   | 187,940  |
| Service fees   | 107,382  | 1,258                           | 1,277   | 59,578   |
| Taxe d'abonnement  | 19,945   | 278                             | (6)   | 32,902   |
| Bank and other interest expenses   | 16,660   | 139                             | 2,472   | 7,089  |
| Interest on swap contracts   | 208,833  | –                               | 3,013   | 419,107  |
| <b>Total expenses</b>  | <b>454,741</b>                                 | <b>4,306</b>                    | <b>14,269</b>                                       | <b>706,616</b>                                 |
| <b>Net investment income/(loss)</b>  | <b>1,670,039</b>                               | <b>13,170</b>                   | <b>39,280</b>                                       | <b>426,620</b>                                 |
| Net realised gain/(loss) on:   |  |                                 |   |  |
| Sale of investments  | (4,556,841)                                    | (4,236)                         | 600,329   | 5,534  |
| Financial futures contracts  | (767,335)                                      | 7,927                           | (248,467)   | 7,740  |
| Forward currency exchange contracts  | (755,670)                                      | 4,505                           | (37,077)  | 133,115  |
| Swaps contracts  | (295,850)                                      | –                               | 84,785  | 142,344  |
| Currency exchange  | (1,973,506)                                    | (1,466)                         | 24,683  | (151,687)                                      |
| <b>Net realised gain/(loss) for the period</b>                             | <b>(8,349,202)</b>                             | <b>6,730</b>                    | <b>424,253</b>                                      | <b>137,046</b>                                 |
| Net change in unrealised appreciation/(depreciation) on:                   |  |                                 |   |  |
| Investments  | 2,023,520                                      | 11,241                          | (353,077)   | 1,810,714                                      |
| Options contracts  | –  | –                               | –   | 6,864  |
| Financial futures contracts  | (1,012,783)                                    | 184                             | 55,624  | 78,878   |
| Forward currency exchange contracts  | (1,822,644)                                    | 3,656                           | 40,516  | (386,544)                                      |
| Swaps contracts  | (90,218)                                       | –                               | (66,825)  | 183,546  |
| Currency exchange  | (35,234)                                       | –                               | (8,338)   | (79,455)                                       |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>(937,359)</b>                               | <b>15,081</b>                   | <b>(332,100)</b>                                    | <b>1,614,003</b>                               |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>(7,616,522)</b>                             | <b>34,981</b>                   | <b>131,433</b>                                      | <b>2,177,669</b>                               |
| Subscriptions  | 5,592,944                                      | 10,000,194                      | 4   | 136,998,553                                    |
| Redemptions  | (191,942,429)                                  | –                               | (4,159,304)   | (5,896,695)                                    |

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 period ended 30 June 2024

|  | Robeco US Green<br>Bonds<br>USD | Robeco Euro SDG<br>Short Duration Bonds<br>EUR | Robeco QI Multi<br>Factor Absolute<br>Return<br>EUR | Robeco Sustainable<br>Income Allocation<br>EUR |
|--|---------------------------------|--|---|--|
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(186,349,485)</b>            | <b>10,000,194</b>                              | <b>(4,159,300)</b>                                  | <b>131,101,858</b>                             |
| Dividend distributions   | (91,387)                        | –  | –   | (2,678,048)                                    |
| <b>Net assets at the end of the period</b>   | <b>34,600,768</b>               | <b>10,035,175</b>                              | –   | <b>130,601,479</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 period ended 30 June 2024

|  | Robeco Sustainable<br>Dynamic Allocation<br>EUR | Robeco Sustainable<br>Diversified Allocation<br>EUR | Combined<br>EUR       |
|--|---|---|-----------------------|
| <b>Net assets at the beginning of the period</b>           | –   | –   | <b>62,579,461,724</b> |
| <b>Income</b>  |   |   |                       |
| Dividend income, net of withholding taxes                  | 1,177,972                                       | 483,540   | 468,602,439           |
| Interest income from investments, net of withholding taxes | 349,002   | 576,605   | 457,572,276           |
| Interest on swap contracts                                 | 30,049  | –   | 23,094,312            |
| Securities lending income                                  | –   | –   | 5,074,041             |
| Bank interest  | 96,408  | 85,906  | 36,852,498            |
| <b>Total income</b>  | <b>1,653,431</b>                                | <b>1,146,051</b>                                    | <b>991,195,566</b>    |
| <b>Expenses</b>  |   |   |                       |
| Management fees  | 401,104   | 223,961   | 229,067,043           |
| Performance fees   | –   | –   | 1,663,436             |
| Service fees   | 95,189  | 64,878  | 41,897,174            |
| Taxe d'abonnement  | 50,825  | 32,262  | 8,317,023             |
| Dividend expense on contracts for difference               | –   | –   | 17,864                |
| Bank and other interest expenses                           | 6,873   | 6,619   | 785,547               |
| Interest on swap contracts                                 | 215,819   | 199,396   | 22,846,572            |
| Tax charge   | –   | –   | (29,504)              |
| <b>Total expenses</b>                                      | <b>769,810</b>                                  | <b>527,116</b>                                      | <b>304,565,155</b>    |
| <b>Net investment income/(loss)</b>                        | <b>883,621</b>                                  | <b>618,935</b>                                      | <b>686,630,411</b>    |
| Net realised gain/(loss) on:                               |   |   |                       |
| Sale of investments  | 370,612   | 413,095   | 1,330,683,286         |
| Options contracts  | –   | –   | (306,554)             |
| Financial futures contracts                                | 160,846   | 488,021   | 30,463,590            |
| Forward currency exchange contracts                        | (40,347)  | 104,834   | (115,701,385)         |
| Contracts for difference                                   | –   | –   | (140,921)             |
| Swaps contracts  | 74,123  | 75,307  | 14,849,666            |
| Currency exchange  | (226,627)                                       | (139,965)   | (3,800,458)           |
| <b>Net realised gain/(loss) for the period</b>             | <b>338,607</b>                                  | <b>941,292</b>                                      | <b>1,256,047,224</b>  |
| Net change in unrealised appreciation/(depreciation) on:   |   |   |                       |
| Investments  | 6,703,885                                       | 2,092,131   | 2,000,508,769         |
| Options contracts  | 16,008  | 15,632  | 82,834                |
| Financial futures contracts                                | 20,231  | 103,799   | (79,813,320)          |
| Forward currency exchange contracts                        | (315,711)                                       | (95,583)  | (128,864,745)         |
| Contracts for difference                                   | –   | –   | (70,354)              |
| Swaps contracts  | 86,380  | 109,362   | (10,855,287)          |
| Currency exchange  | (34,079)  | (20,510)  | (16,459,452)          |

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 period ended 30 June 2024

|  | Robeco Sustainable<br>Dynamic Allocation<br>EUR | Robeco Sustainable<br>Diversified Allocation<br>EUR | Combined<br>EUR        |
|--|---|---|------------------------|
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>6,476,714</b>                                | <b>2,204,831</b>                                    | <b>1,764,528,445</b>   |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>7,698,942</b>                                | <b>3,765,058</b>                                    | <b>3,707,206,080</b>   |
| Subscriptions  | 207,068,419                                     | 139,601,011   | 11,184,085,334         |
| Redemptions  | (12,401,559)                                    | (10,520,881)  | (13,069,324,011)       |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>194,666,860</b>                              | <b>129,080,130</b>                                  | <b>(1,885,238,677)</b> |
| Dividend distributions   | (1,951,139)                                     | (380)   | (215,192,348)          |
| Foreign currency translation difference  | –   | –   | 400,354,591            |
| <b>Net assets at the end of the period</b>   | <b>200,414,663</b>                              | <b>132,844,808</b>                                  | <b>64,586,591,370</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 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco BP Global Premium Equities</b>      |   |  |  |  |
| B EUR   | 419,222                                     | 236.69                                 | 219.44                                     | 203.36                                     |
| C EUR   | 760,485                                     | 224.23                                 | 207.25                                     | 190.87                                     |
| D EUR   | 2,928,113                                   | 437.35                                 | 401.45                                     | 364.67                                     |
| D USD <sup>1</sup>                            | 535,448                                     | 225.79                                 | 213.62                                     | 187.48                                     |
| DH EUR  | 1,012,311                                   | 160.35                                 | 148.06                                     | 133.26                                     |
| DH USD <sup>1</sup>                           | 222,440                                     | 202.75                                 | 185.81                                     | 163.27                                     |
| E USD <sup>1</sup>                            | 60,097                                      | 173.23                                 | 165.90                                     | 146.81                                     |
| F EUR   | 929,108                                     | 199.87                                 | 182.90                                     | 165.12                                     |
| F GBP <sup>2</sup>                            | 81,136                                      | 245.68                                 | 229.78                                     | 212.41                                     |
| F USD <sup>1</sup>                            | 762,262                                     | 207.92                                 | 196.12                                     | 171.06                                     |
| FH EUR  | 522,720                                     | 148.05                                 | 136.29                                     | 121.91                                     |
| I EUR   | 1,822,000                                   | 269.93                                 | 246.98                                     | 222.91                                     |
| I GBP <sup>2</sup>                            | 526,023                                     | 246.21                                 | 230.25                                     | 212.78                                     |
| I USD <sup>1</sup>                            | 3,004,620                                   | 209.81                                 | 197.86                                     | 172.54                                     |
| IB EUR  | 453,982                                     | 146.00                                 | 134.92                                     | 124.23                                     |
| IB GBP <sup>2</sup>                           | 65,780                                      | 161.37                                 | 152.41                                     | 143.68                                     |
| IH EUR  | 343,591                                     | 168.72                                 | 155.28                                     | 138.79                                     |
| KE GBP <sup>2</sup>                           | 5,379,117                                   | 120.78                                 | 114.98                                     | 107.80                                     |
| KE USD <sup>1</sup>                           | 307,888                                     | 114.16                                 | 109.64                                     | 97.00                                      |
| M USD <sup>1</sup>                            | 42,872                                      | 163.49                                 | 155.46                                     | 137.80                                     |
| M2 EUR  | 57,498                                      | 154.65                                 | 142.84                                     | 131.38                                     |
| M2H EUR                                       | 6,124                                       | 131.33                                 | 122.05                                     | 111.20                                     |
| <b>Total net assets in EUR</b>                |   | <b>4,496,605,030</b>                   | <b>4,807,870,515</b>                       | <b>4,684,513,185</b>                       |
| <b>Robeco QI Global Conservative Equities</b> |   |  |  |  |
| B EUR   | 78,722                                      | 181.12                                 | 168.79                                     | 167.18                                     |
| C EUR   | 692,335                                     | 165.19                                 | 153.64                                     | 151.57                                     |
| D EUR   | 112,090                                     | 299.86                                 | 274.01                                     | 260.81                                     |
| D USD <sup>1</sup>                            | 13,276                                      | 211.21                                 | 198.93                                     | 182.93                                     |
| F EUR   | 69,392                                      | 167.55                                 | 152.80                                     | 144.87                                     |
| F GBP <sup>2</sup>                            | 3,262                                       | 187.64                                 | 174.89                                     | 169.74                                     |
| I EUR   | 350,125                                     | 319.33                                 | 291.18                                     | 275.97                                     |
| I USD <sup>1</sup>                            | 38,001                                      | 261.38                                 | 245.65                                     | 224.94                                     |
| IH EUR  | 59,707                                      | 170.18                                 | 156.47                                     | 145.14                                     |
| M2 EUR  | 1,022                                       | 145.96                                 | 134.01                                     | 128.77                                     |
| Z USD <sup>1</sup>                            | 406,038                                     | 216.59                                 | 202.98                                     | 184.81                                     |
| <b>Total net assets in EUR</b>                |   | <b>390,640,785</b>                     | <b>353,914,123</b>                         | <b>426,833,704</b>                         |



# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco Sustainable Global Stars Equities</b> |   |  |  |  |
| D EUR   | 497,431                                     | 605.57                                 | 513.74                                     | 428.08                                     |
| DL USD <sup>1</sup>                             | 6,235                                       | 164.52                                 | 144.02                                     | 116.22                                     |
| E EUR   | 100,265                                     | 124.68                                 | 105.80                                     | 88.18                                      |
| F EUR   | 611,990                                     | 386.68                                 | 327.03                                     | 270.82                                     |
| I USD <sup>1</sup>                              | 2,981,884                                   | 123.58                                 | 108.21                                     | 86.56                                      |
| IL EUR  | 1,542,978                                   | 285.16                                 | 241.37                                     | 200.22                                     |
| IL GBP <sup>2</sup>                             | 7,921                                       | 162.45                                 | 140.54                                     | 119.36                                     |
| IL USD <sup>1</sup>                             | 311,929                                     | 180.76                                 | 157.70                                     | 126.39                                     |
| M2 EUR  | 2,638                                       | 127.41                                 | 108.98                                     | –  |
| Z EUR   | 272,091                                     | 532.03                                 | 448.10                                     | 368.01                                     |
| <b>Total net assets in EUR</b>                  |   | <b>1,534,385,248</b>                   | <b>910,572,970</b>                         | <b>629,128,930</b>                         |
| <b>Robeco Emerging Stars Equities</b>           |   |  |  |  |
| D EUR   | 379,392                                     | 275.57                                 | 257.11                                     | 226.38                                     |
| D USD <sup>1</sup>                              | 284,818                                     | 140.37                                 | 134.91                                     | 114.76                                     |
| DL EUR  | 102,961                                     | 184.97                                 | 172.67                                     | 152.41                                     |
| DL USD <sup>1</sup>                             | 25,655                                      | 123.34                                 | 118.68                                     | 101.21                                     |
| E EUR   | 28,013                                      | 137.15                                 | 129.45                                     | 117.21                                     |
| F EUR   | 614,532                                     | 201.53                                 | 187.34                                     | 164.45                                     |
| F GBP <sup>2</sup>                              | 40,282                                      | 196.68                                 | 186.86                                     | 167.97                                     |
| F USD <sup>1</sup>                              | 10,442                                      | 176.35                                 | 168.93                                     | 143.27                                     |
| FL EUR  | 188,936                                     | 133.61                                 | 124.26                                     | 108.84                                     |
| FL USD <sup>1</sup>                             | 2,116,056                                   | 142.32                                 | 136.42                                     | 115.44                                     |
| G EUR   | 28,000                                      | 113.49                                 | 107.19                                     | 97.35                                      |
| G GBP <sup>2</sup>                              | 26,117                                      | 179.39                                 | 173.19                                     | 161.02                                     |
| I EUR   | 465,217                                     | 208.69                                 | 194.08                                     | 170.30                                     |
| I USD <sup>1</sup>                              | 900,868                                     | 154.28                                 | 147.89                                     | 125.41                                     |
| IE EUR  | 2,482                                       | 13,060.69                              | 12,336.18                                  | 11,210.97                                  |
| IEL GBP <sup>2</sup>                            | 98,966                                      | 131.11                                 | –  | –  |
| IL EUR  | 2,153,127                                   | 119.75                                 | 111.34                                     | –  |
| IL GBP <sup>2</sup>                             | 814,546                                     | 191.01                                 | 181.50                                     | 162.67                                     |
| IL USD <sup>1</sup>                             | 719,213                                     | 174.52                                 | 167.23                                     | 141.43                                     |
| K EUR   | 250   | 112.36                                 | –  | –  |
| K USD <sup>1</sup>                              | 272   | 103.72                                 | –  | –  |
| KE EUR  | 250   | 112.36                                 | –  | –  |
| KE GBP <sup>2</sup>                             | 4,230,746                                   | 117.60                                 | 113.96                                     | 105.61                                     |
| KE USD <sup>1</sup>                             | 218,586                                     | 109.42                                 | 106.97                                     | 93.51                                      |
| ML USD <sup>1</sup>                             | 28,070                                      | 145.34                                 | 140.02                                     | 119.70                                     |
| Z EUR   | 200,693                                     | 229.70                                 | 212.32                                     | 183.73                                     |
| <b>Total net assets in EUR</b>                  |   | <b>2,107,302,883</b>                   | <b>1,706,069,881</b>                       | <b>1,436,430,896</b>                       |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco Emerging Markets Equities</b>           |   |  |  |  |
| D EUR   | 371,324                                     | 242.73                                 | 219.34                                     | 198.40                                     |
| D SEK <sup>3</sup>                                | 25,832                                      | 108.81                                 | 96.44                                      | 87.18                                      |
| D USD <sup>1</sup>                                | 14,681                                      | 195.66                                 | 182.24                                     | 159.24                                     |
| F EUR   | 1,208,215                                   | 196.43                                 | 176.89                                     | 158.89                                     |
| F USD <sup>1</sup>                                | 833   | 157.55                                 | 146.23                                     | 126.90                                     |
| I EUR   | 1,012,447                                   | 465.10                                 | 418.66                                     | 375.75                                     |
| I SEK <sup>3</sup>                                | 341,156                                     | 111.63                                 | 98.55                                      | 88.29                                      |
| I USD <sup>1</sup>                                | 1,020,665                                   | 159.78                                 | 148.24                                     | 128.54                                     |
| J USD <sup>1</sup>                                | 771,723                                     | 164.43                                 | 152.56                                     | 132.29                                     |
| M EUR   | 8,239                                       | 172.30                                 | 156.08                                     | 141.89                                     |
| M USD <sup>1</sup>                                | 993   | 167.10                                 | 156.03                                     | 137.02                                     |
| M2 EUR  | 1,210                                       | 126.68                                 | 115.05                                     | 105.11                                     |
| <b>Total net assets in EUR</b>                    |   | <b>1,077,046,154</b>                   | <b>964,564,725</b>                         | <b>824,937,228</b>                         |
| <b>Robeco QI Emerging Markets Active Equities</b> |   |  |  |  |
| D EUR   | 208,915                                     | 262.92                                 | 227.09                                     | 195.87                                     |
| D USD <sup>1</sup>                                | 171,653                                     | 166.49                                 | 148.23                                     | 123.50                                     |
| E EUR   | 302   | 149.42                                 | 131.35                                     | 117.10                                     |
| F EUR   | 235,863                                     | 230.60                                 | 198.53                                     | 170.14                                     |
| F2 EUR  | 250   | 105.01                                 | –  | –  |
| G EUR   | 164   | 124.35                                 | 109.57                                     | 97.74                                      |
| I EUR   | 2,854,362                                   | 292.56                                 | 251.77                                     | 215.59                                     |
| I JPY <sup>4</sup>                                | 271,038                                     | 12,912.41                              | 10,038.62                                  | –  |
| I USD <sup>1</sup>                                | 4,041,475                                   | 178.46                                 | 158.29                                     | 130.96                                     |
| IE EUR  | 1,411,691                                   | 136.38                                 | 120.20                                     | 107.21                                     |
| Z CAD <sup>5</sup>                                | 153,753                                     | 124.18                                 | 105.74                                     | –  |
| Z USD <sup>1</sup>                                | 1,503,988                                   | 124.38                                 | 109.91                                     | –  |
| <b>Total net assets in EUR</b>                    |   | <b>2,044,510,005</b>                   | <b>1,260,116,725</b>                       | <b>725,887,101</b>                         |
| <b>Robeco QI Global Momentum Equities</b>         |   |  |  |  |
| D EUR   | 7,692                                       | 243.23                                 | 199.39                                     | 182.24                                     |
| F EUR   | 29,102                                      | 296.18                                 | 242.18                                     | 220.26                                     |
| I EUR   | 49,743                                      | 358.72                                 | 293.26                                     | 266.64                                     |
| <b>Total net assets in EUR</b>                    |   | <b>28,334,352</b>                      | <b>21,645,755</b>                          | <b>17,751,858</b>                          |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco QI Global Developed Sustainable<br/>Enhanced Index Equities</b> |   |  |  |  |
| D EUR   | 235,573                                     | 139.29                                 | 119.98                                     | 101.21                                     |
| F EUR   | 203,284                                     | 296.68                                 | 255.23                                     | 214.77                                     |
| I CHF <sup>6</sup>  | –   | –                                      | 140.31                                     | 125.29                                     |
| I EUR   | 433,956                                     | 304.70                                 | 262.02                                     | 220.31                                     |
| I USD <sup>1</sup>  | 164,786                                     | 173.42                                 | 153.71                                     | 124.87                                     |
| Z EUR   | 474,227                                     | 330.06                                 | 283.30                                     | 237.33                                     |
| ZB AUD <sup>7</sup>   | 294,935                                     | 126.73                                 | 111.33                                     | 92.27                                      |
| <b>Total net assets in EUR</b>  |   | <b>431,829,505</b>                     | <b>431,398,778</b>                         | <b>392,802,516</b>                         |
| <b>Robeco QI Emerging Markets Enhanced<br/>Index Equities</b>             |   |  |  |  |
| D EUR <sup>8</sup>  | 4,359                                       | 146.00                                 | 126.96                                     | 114.04                                     |
| I EUR <sup>8</sup>  | 51,149                                      | 120.56                                 | 104.61                                     | –  |
| I GBP <sup>9</sup>  | 212   | 100.49                                 | –  | –  |
| I USD   | 1,151,231                                   | 166.26                                 | 148.69                                     | 128.49                                     |
| Z EUR <sup>8</sup>  | 225,150                                     | 211.02                                 | 182.63                                     | 162.52                                     |
| <b>Total net assets in USD</b>  |   | <b>249,640,825</b>                     | <b>133,670,323</b>                         | <b>80,039,414</b>                          |
| <b>Robeco QI Emerging Conservative Equities</b>                           |   |  |  |  |
| B EUR <sup>8</sup>  | 1,608,589                                   | 108.02                                 | 100.61                                     | 92.99                                      |
| B USD   | 21,965                                      | 83.15                                  | 79.82                                      | 71.27                                      |
| C EUR <sup>8</sup>  | 1,854,667                                   | 106.60                                 | 98.98                                      | 90.92                                      |
| C USD   | 32,588                                      | 87.35                                  | 83.60                                      | 74.20                                      |
| D EUR <sup>8</sup>  | 284,813                                     | 213.42                                 | 193.93                                     | 170.54                                     |
| D GBP <sup>9</sup>  | 1,069                                       | 176.31                                 | 163.75                                     | 147.44                                     |
| D USD   | 173,082                                     | 145.46                                 | 136.23                                     | 115.74                                     |
| F EUR <sup>8</sup>  | 221,859                                     | 184.18                                 | 166.85                                     | 145.82                                     |
| F GBP <sup>9</sup>  | 22,800                                      | 187.05                                 | 173.19                                     | 154.98                                     |
| F USD   | 276,742                                     | 151.08                                 | 141.07                                     | 119.11                                     |
| G GBP <sup>9</sup>  | 2,107,534                                   | 138.42                                 | 132.67                                     | 123.74                                     |
| G USD   | 49,829                                      | 112.49                                 | 108.78                                     | 95.71                                      |
| I EUR <sup>8</sup>  | 3,877,591                                   | 232.13                                 | 210.26                                     | 183.70                                     |
| I GBP <sup>9</sup>  | 249,098                                     | 187.16                                 | 173.26                                     | 154.99                                     |
| I USD   | 1,110,647                                   | 164.20                                 | 153.29                                     | 129.39                                     |
| IE EUR <sup>8</sup>   | 1,469,106                                   | 101.84                                 | 95.51                                      | 87.01                                      |
| Z CAD <sup>10</sup>   | 701,726                                     | 127.54                                 | 114.26                                     | 98.27                                      |
| ZB AUD <sup>11</sup>  | 1,466,481                                   | 150.39                                 | 143.16                                     | 127.15                                     |
| <b>Total net assets in USD</b>  |   | <b>2,537,803,338</b>                   | <b>2,414,386,093</b>                       | <b>2,293,575,766</b>                       |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco QI Global Value Equities</b>                                 |   |  |  |  |
| D EUR  | 55,654                                      | 144.89                                 | 132.16                                     | 115.15                                     |
| F EUR  | 84,993                                      | 243.24                                 | 221.32                                     | 191.87                                     |
| F GBP <sup>2</sup>   | 8,312                                       | 146.52                                 | 136.25                                     | 120.95                                     |
| I EUR  | 26,661                                      | 245.10                                 | 222.85                                     | 193.14                                     |
| Z EUR  | 139,765                                     | 239.29                                 | 216.96                                     | 186.78                                     |
| <b>Total net assets in EUR</b>   |   | <b>70,152,826</b>                      | <b>169,067,372</b>                         | <b>163,807,397</b>                         |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>                |   |  |  |  |
| D EUR  | 238   | 210.50                                 | 184.64                                     | 165.41                                     |
| I EUR  | 42,205                                      | 220.43                                 | 192.83                                     | 171.85                                     |
| I USD <sup>1</sup>   | 872,386                                     | 132.95                                 | 119.88                                     | 103.21                                     |
| <b>Total net assets in EUR</b>   |   | <b>117,569,579</b>                     | <b>164,543,171</b>                         | <b>260,772,728</b>                         |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>          |   |  |  |  |
| D EUR <sup>8</sup>   | 132,005                                     | 143.28                                 | 126.08                                     | 112.76                                     |
| F EUR <sup>8</sup>   | 61,412                                      | 149.21                                 | 130.88                                     | 116.30                                     |
| I EUR <sup>8</sup>   | 479,456                                     | 193.62                                 | 169.76                                     | 150.72                                     |
| I USD  | 28,475                                      | 166.96                                 | 150.88                                     | 129.43                                     |
| Z EUR <sup>8</sup>   | 253,432                                     | 142.03                                 | 124.05                                     | 109.31                                     |
| <b>Total net assets in USD</b>   |   | <b>172,916,075</b>                     | <b>140,328,544</b>                         | <b>101,915,850</b>                         |
| <b>Robeco QI Global Developed Conservative Equities</b>                |   |  |  |  |
| B CAD <sup>5</sup>   | 277,223                                     | 118.88                                 | 108.72                                     | 108.04                                     |
| D EUR  | 55,516                                      | 180.99                                 | 163.38                                     | 157.16                                     |
| D USD <sup>1</sup>   | 3,550                                       | 169.06                                 | 157.30                                     | 146.18                                     |
| I EUR  | 687,815                                     | 186.21                                 | 167.73                                     | 160.65                                     |
| I USD <sup>1</sup>   | 203,010                                     | 176.63                                 | 163.99                                     | 151.75                                     |
| IH EUR   | 2,805                                       | 140.25                                 | 127.88                                     | 119.71                                     |
| Z CAD <sup>5</sup>   | 1,028,026                                   | 132.97                                 | 118.62                                     | 112.16                                     |
| <b>Total net assets in EUR</b>   |   | <b>288,219,918</b>                     | <b>249,813,852</b>                         | <b>220,456,882</b>                         |
| <b>Robeco QI Global Developed Active Equities</b>                      |   |  |  |  |
| S EUR  | 759,344                                     | 177.04                                 | 150.41                                     | 130.86                                     |
| <b>Total net assets in EUR</b>   |   | <b>134,432,979</b>                     | <b>103,892,229</b>                         | <b>62,063,231</b>                          |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |   |  |  |  |
| Z USD  | 854,016                                     | 158.79                                 | 145.77                                     | 130.19                                     |
| <b>Total net assets in USD</b>   |   | <b>135,612,793</b>                     | <b>118,726,948</b>                         | <b>103,686,875</b>                         |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco QI Global Quality Equities</b>                            |   |  |  |  |
| F EUR   | 51,885                                      | 227.34                                 | 199.07                                     | 165.93                                     |
| I EUR   | 23,682                                      | 227.67                                 | 199.31                                     | 166.06                                     |
| I USD <sup>1</sup>  | 756   | 227.03                                 | 204.86                                     | 164.91                                     |
| <b>Total net assets in EUR</b>                                      |   | <b>17,347,318</b>                      | <b>11,114,158</b>                          | <b>45,347,464</b>                          |
| <b>Robeco QI Global SDG &amp; Climate<br/>Conservative Equities</b> |   |  |  |  |
| D EUR   | 37,710                                      | 164.77                                 | 149.70                                     | 139.57                                     |
| DCo EUR   | 250   | 113.29                                 | 102.96                                     | –  |
| F EUR   | 24,883                                      | 170.69                                 | 154.78                                     | 143.72                                     |
| FCo EUR   | 250   | 113.61                                 | 103.05                                     | –  |
| I EUR   | 425,514                                     | 171.07                                 | 155.10                                     | 144.01                                     |
| ICo EUR   | 250   | 113.64                                 | 103.06                                     | –  |
| <b>Total net assets in EUR</b>                                      |   | <b>83,339,707</b>                      | <b>85,210,482</b>                          | <b>162,228,579</b>                         |
| <b>Robeco QI Global Developed Enhanced<br/>Index Equities</b>       |   |  |  |  |
| D EUR   | 24,031                                      | 211.07                                 | 181.24                                     | 151.32                                     |
| D USD <sup>1</sup>  | 1,148                                       | 190.60                                 | 168.66                                     | 136.02                                     |
| F EUR   | 655   | 214.72                                 | 184.14                                     | 153.34                                     |
| F USD <sup>1</sup>  | 17,908                                      | 193.86                                 | 171.35                                     | 137.83                                     |
| I EUR   | 550,279                                     | 215.95                                 | 185.11                                     | 154.02                                     |
| I JPY <sup>4</sup>  | 105,035                                     | 26,153.65                              | 20,250.03                                  | 15,235.95                                  |
| <b>Total net assets in EUR</b>                                      |   | <b>143,424,060</b>                     | <b>91,304,656</b>                          | <b>67,770,738</b>                          |
| <b>Robeco Sustainable Emerging Stars Equities</b>                   |   |  |  |  |
| D EUR   | 13,195                                      | 118.98                                 | 115.81                                     | 108.55                                     |
| D USD <sup>1</sup>  | 2,799                                       | 115.77                                 | 116.15                                     | 105.17                                     |
| F EUR   | 250   | 122.82                                 | 119.14                                     | 110.85                                     |
| F USD <sup>1</sup>  | 270   | 119.28                                 | 119.25                                     | 107.21                                     |
| I EUR   | 226,570                                     | 123.13                                 | 119.39                                     | 111.11                                     |
| I USD <sup>1</sup>  | 49,347                                      | 119.50                                 | 119.42                                     | 107.46                                     |
| IE GBP <sup>2</sup>   | 217   | 105.03                                 | 104.23                                     | –  |
| IEL GBP <sup>2</sup>  | 215   | 127.03                                 | –  | –  |
| IL GBP <sup>2</sup>   | 123,345                                     | 108.43                                 | 107.56                                     | 102.56                                     |
| SE GBP <sup>2</sup>   | 213   | 100.47                                 | –  | –  |
| X USD <sup>1</sup>  | 273   | 103.14                                 | 103.05                                     | –  |
| XH USD <sup>1</sup>   | 1,092                                       | 106.88                                 | 102.49                                     | –  |
| Y USD <sup>1</sup>  | 1,924,253                                   | 103.19                                 | 103.06                                     | –  |
| YH USD <sup>1</sup>   | 1,092                                       | 106.93                                 | 102.50                                     | –  |
| <b>Total net assets in EUR</b>                                      |   | <b>236,706,078</b>                     | <b>38,713,660</b>                          | <b>19,142,848</b>                          |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b>    |   |  |  |  |
| I EUR <sup>8</sup>   | –   | –                                      | 117.92                                     | 108.21                                     |
| I USD  | 214,245                                     | 130.61                                 | 118.00                                     | 104.63                                     |
| Z CHF <sup>12</sup>  | 1,435,069                                   | 121.95                                 | 102.85                                     | 99.73                                      |
| <b>Total net assets in USD</b>   |   | <b>222,730,193</b>                     | <b>203,473,043</b>                         | <b>199,785,427</b>                         |
| <b>Robeco Global SDG Equities</b>  |   |  |  |  |
| D EUR  | 102,171                                     | 179.58                                 | 157.28                                     | 139.52                                     |
| D USD <sup>1</sup>   | 8,300                                       | 164.00                                 | 148.05                                     | 126.88                                     |
| F EUR  | 12,663                                      | 188.03                                 | 164.12                                     | 144.55                                     |
| I EUR  | 269,811                                     | 189.09                                 | 164.97                                     | 145.21                                     |
| I USD <sup>1</sup>   | 125,301                                     | 122.31                                 | 109.99                                     | –  |
| M2 EUR   | 1,993                                       | 128.70                                 | 113.35                                     | 101.65                                     |
| S EUR  | 815   | 191.88                                 | 167.31                                     | 147.09                                     |
| Z EUR  | 10,388                                      | 122.36                                 | 106.32                                     | 92.82                                      |
| <b>Total net assets in EUR</b>   |   | <b>89,000,956</b>                      | <b>74,700,075</b>                          | <b>75,699,301</b>                          |
| <b>Robeco Global SDG Engagement Equities</b>                             |   |  |  |  |
| D EUR <sup>8</sup>   | 250   | 113.08                                 | 103.27                                     | 85.66                                      |
| D USD  | 297   | 102.45                                 | 96.43                                      | 77.28                                      |
| DH CHF <sup>12</sup>   | 1,207                                       | 99.42                                  | 93.11                                      | 77.75                                      |
| DH EUR <sup>8</sup>  | 1,209                                       | 102.82                                 | 95.17                                      | 77.98                                      |
| DH USD   | 1,156                                       | 110.62                                 | 101.59                                     | 81.22                                      |
| F EUR <sup>8</sup>   | 13,610                                      | 115.61                                 | 105.19                                     | 86.62                                      |
| F USD  | 297   | 104.76                                 | 98.24                                      | 78.15                                      |
| I EUR <sup>8</sup>   | 592,315                                     | 115.90                                 | 105.42                                     | 86.72                                      |
| I USD  | 112,642                                     | 105.01                                 | 98.44                                      | 78.24                                      |
| XH USD   | 2,080                                       | 113.90                                 | 104.09                                     | 82.37                                      |
| YE CHF <sup>12</sup>   | 39,275                                      | 96.70                                  | 85.67                                      | 75.58                                      |
| YEH CHF <sup>12</sup>  | 88,155                                      | 96.88                                  | 91.20                                      | 76.25                                      |
| YH AUD <sup>11</sup>   | 211,563                                     | 71.77                                  | –  | –  |
| YH CHF <sup>12</sup>   | 3,266,388                                   | 102.70                                 | 95.64                                      | 79.02                                      |
| YH EUR <sup>8</sup>  | 2,114,152                                   | 106.17                                 | 97.73                                      | 79.19                                      |
| YH GBP <sup>9</sup>  | 1,134,484                                   | 110.01                                 | 100.60                                     | 80.41                                      |
| YH USD   | 4,588,268                                   | 114.11                                 | 104.23                                     | 82.39                                      |
| <b>Total net assets in USD</b>   |   | <b>1,411,936,276</b>                   | <b>1,345,834,926</b>                       | <b>1,288,895,637</b>                       |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities II</b> |   |  |  |  |
| I GBP <sup>9</sup>   | 2,432,924                                   | 116.02                                 | 105.59                                     | –  |
| <b>Total net assets in USD</b>   |   | <b>356,870,515</b>                     | <b>329,649,695</b>                         | <b>–</b>                                   |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco QI Global SDG &amp; Climate Beta</b> |   |  |  |  |
| <b>Equities</b>                                |   |  |  |  |
| D EUR  | 250   | 115.07                                 | 101.19                                     | 87.39                                      |
| D USD <sup>1</sup>                             | 282   | 109.39                                 | 99.15                                      | 82.72                                      |
| F EUR  | 250   | 115.81                                 | 101.71                                     | 87.61                                      |
| F USD <sup>1</sup>                             | 282   | 110.09                                 | 99.66                                      | 82.94                                      |
| I EUR  | 250   | 116.05                                 | 101.88                                     | 87.69                                      |
| I USD <sup>1</sup>                             | 251   | 110.32                                 | 99.83                                      | 83.02                                      |
| Z EUR  | 19,491                                      | 132.14                                 | 115.80                                     | 99.30                                      |
| Z GBP  | 418,771                                     | 128.72                                 | 115.28                                     | 101.23                                     |
| <b>Total net assets in EUR</b>                 |   | <b>66,323,742</b>                      | <b>50,341,732</b>                          | <b>5,019,777</b>                           |
| <b>Robeco Quantum Equities</b>                 |   |  |  |  |
| D EUR  | 250   | 125.25                                 | 109.36                                     | 94.39                                      |
| D USD <sup>1</sup>                             | 258   | 131.09                                 | 117.98                                     | 98.37                                      |
| F EUR  | 250   | 126.06                                 | 109.85                                     | 94.43                                      |
| F USD <sup>1</sup>                             | 50,356                                      | 131.93                                 | 118.50                                     | 98.41                                      |
| I EUR  | 250   | 126.13                                 | 109.89                                     | 94.44                                      |
| I USD <sup>1</sup>                             | 258   | 132.00                                 | 118.54                                     | 98.42                                      |
| <b>Total net assets in EUR</b>                 |   | <b>6,356,374</b>                       | <b>5,539,099</b>                           | <b>4,761,663</b>                           |
| <b>Robeco Emerging Markets Ex China</b>        |   |  |  |  |
| <b>Equities</b>                                |   |  |  |  |
| D EUR <sup>8</sup>                             | 250   | 115.77                                 | 104.76                                     | –  |
| D USD  | 274   | 113.71                                 | 106.07                                     | –  |
| F EUR <sup>8</sup>                             | 305   | 116.27                                 | 104.83                                     | –  |
| F USD  | 31,553                                      | 114.21                                 | 106.13                                     | –  |
| I EUR <sup>8</sup>                             | 250   | 116.30                                 | 104.84                                     | –  |
| I USD  | 274   | 114.24                                 | 106.14                                     | –  |
| <b>Total net assets in USD</b>                 |   | <b>3,766,160</b>                       | <b>3,493,656</b>                           | –  |
| <b>Robeco Emerging Markets Asia Select</b>     |   |  |  |  |
| <b>Equities</b>                                |   |  |  |  |
| I USD  | 16,005                                      | 112.49                                 | –  | –  |
| IL USD   | 272   | 108.91                                 | –  | –  |
| Z USD  | 15,746                                      | 112.68                                 | –  | –  |
| <b>Total net assets in USD</b>                 |   | <b>3,604,262</b>                       | –  | –  |
| <b>Robeco Quantum Market Neutral Equities</b>  |   |  |  |  |
| F EUR  | 50,000                                      | 98.51                                  | 100.13                                     | –  |
| <b>Total net assets in EUR</b>                 |   | <b>4,925,449</b>                       | <b>5,006,306</b>                           | –  |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco Emerging Markets Climate</b>            |   |  |  |  |
| <b>Transition Equities</b>                        |   |  |  |  |
| D EUR   | 250   | 100.24                                 | –  | –  |
| D USD <sup>1</sup>                                | 30,444                                      | 100.12                                 | –  | –  |
| F EUR   | 250   | 100.24                                 | –  | –  |
| F USD <sup>1</sup>                                | 267   | 100.13                                 | –  | –  |
| I EUR   | 250   | 100.25                                 | –  | –  |
| I USD <sup>1</sup>                                | 267   | 100.14                                 | –  | –  |
| Z GBP <sup>2</sup>                                | 211   | 100.51                                 | –  | –  |
| <b>Total net assets in EUR</b>                    |   | <b>2,994,162</b>                       | –  | –  |
| <b>Robeco Asia-Pacific Equities</b>               |   |  |  |  |
| D EUR   | 737,663                                     | 217.91                                 | 193.67                                     | 178.40                                     |
| D USD <sup>1</sup>                                | 31,311                                      | 235.87                                 | 216.08                                     | 192.30                                     |
| F EUR   | 818,166                                     | 244.97                                 | 216.91                                     | 198.31                                     |
| F USD <sup>1</sup>                                | 15,404                                      | 175.58                                 | 160.24                                     | 141.55                                     |
| I EUR   | 739,996                                     | 165.57                                 | 146.58                                     | 133.98                                     |
| I USD <sup>1</sup>                                | 191,031                                     | 198.40                                 | 181.04                                     | 159.87                                     |
| M USD <sup>1</sup>                                | 1,515                                       | 152.31                                 | 139.87                                     | 125.10                                     |
| Z EUR   | 103,584                                     | 288.12                                 | 253.86                                     | 229.82                                     |
| <b>Total net assets in EUR</b>                    |   | <b>558,523,712</b>                     | <b>507,079,626</b>                         | <b>438,073,154</b>                         |
| <b>Robeco Sustainable European Stars Equities</b> |   |  |  |  |
| D EUR   | 2,582,048                                   | 77.92                                  | 71.99                                      | 62.61                                      |
| D USD <sup>1</sup>                                | 250   | 130.60                                 | 124.38                                     | 104.52                                     |
| E EUR   | 23,409                                      | 150.14                                 | 140.51                                     | 123.78                                     |
| F EUR   | 1,425,788                                   | 219.61                                 | 202.26                                     | 174.83                                     |
| G EUR   | 12,562                                      | 133.40                                 | 125.17                                     | 110.21                                     |
| I EUR   | 445,499                                     | 308.00                                 | 283.66                                     | 245.16                                     |
| I GBP <sup>2</sup>                                | 8,821                                       | 136.38                                 | 128.37                                     | 113.60                                     |
| I USD <sup>1</sup>                                | 13,900                                      | 135.26                                 | 128.40                                     | 107.22                                     |
| M2 EUR  | 1,280                                       | 127.98                                 | 118.97                                     | 104.77                                     |
| Z EUR   | 188,795                                     | 160.48                                 | 147.20                                     | 126.18                                     |
| <b>Total net assets in EUR</b>                    |   | <b>690,372,681</b>                     | <b>801,908,183</b>                         | <b>791,173,446</b>                         |



# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco QI European Conservative Equities</b> |   |  |  |  |
| B EUR   | 455,244                                     | 112.44                                 | 106.82                                     | 102.30                                     |
| B USD <sup>1</sup>                              | 1,282                                       | 90.17                                  | 88.31                                      | 81.71                                      |
| C EUR   | 517,726                                     | 148.87                                 | 141.15                                     | 134.62                                     |
| C GBP <sup>2</sup>                              | 14,274                                      | 125.84                                 | 121.96                                     | 119.08                                     |
| D EUR   | 284,664                                     | 244.58                                 | 227.78                                     | 209.57                                     |
| D USD <sup>1</sup>                              | 13,681                                      | 168.28                                 | 161.53                                     | 143.59                                     |
| DH USD <sup>1</sup>                             | 6,205                                       | 170.76                                 | 156.79                                     | 142.62                                     |
| F EUR   | 108,448                                     | 163.32                                 | 151.80                                     | 139.10                                     |
| I EUR   | 1,011,864                                   | 240.47                                 | 223.47                                     | 204.72                                     |
| IH EUR  | 1,558                                       | 240.35                                 | 221.89                                     | 205.19                                     |
| IH USD <sup>1</sup>                             | 2,235                                       | 177.00                                 | 162.17                                     | 146.83                                     |
| M USD <sup>1</sup>                              | 984   | 137.62                                 | 132.56                                     | 118.66                                     |
| Z EUR   | 3,484                                       | 276.56                                 | 256.28                                     | 233.46                                     |
| <b>Total net assets in EUR</b>                  |   | <b>466,111,251</b>                     | <b>618,011,312</b>                         | <b>933,083,554</b>                         |
| <b>Robeco QI US Conservative Equities</b>       |   |  |  |  |
| D EUR <sup>8</sup>                              | 3,869                                       | 253.51                                 | 228.12                                     | 226.43                                     |
| D USD   | 22,988                                      | 161.80                                 | 150.07                                     | 143.92                                     |
| G USD   | 15,166                                      | 143.41                                 | 137.03                                     | 134.86                                     |
| I EUR <sup>8</sup>                              | 213   | 266.23                                 | 239.17                                     | 236.63                                     |
| I USD   | 593   | 177.14                                 | 164.08                                     | 156.83                                     |
| IH EUR <sup>8</sup>                             | 21  | 151.95                                 | 140.65                                     | 137.85                                     |
| <b>Total net assets in USD</b>                  |   | <b>7,114,996</b>                       | <b>99,826,630</b>                          | <b>117,385,127</b>                         |

# Robeco Capital Growth Funds

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

|                                      | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--------------------------------------|---|--|--|--|
| <b>Robeco BP US Premium Equities</b> |   |  |  |  |
| D EUR <sup>8</sup>                   | 563,249                                     | 641.97                                 | 598.71                                     | 557.89                                     |
| D USD                                | 2,616,296                                   | 414.93                                 | 398.85                                     | 359.08                                     |
| DH EUR <sup>8</sup>                  | 814,886                                     | 310.51                                 | 300.97                                     | 277.76                                     |
| E USD                                | 178,870                                     | 195.94                                 | 188.36                                     | 170.42                                     |
| EH GBP <sup>9</sup>                  | 5,233                                       | 319.74                                 | 307.78                                     | 281.56                                     |
| F EUR <sup>8</sup>                   | 356,446                                     | 408.08                                 | 379.16                                     | 350.69                                     |
| F USD                                | 571,122                                     | 358.27                                 | 343.10                                     | 306.59                                     |
| FH CHF <sup>12</sup>                 | 7,541                                       | 135.58                                 | 132.48                                     | 123.66                                     |
| FH EUR <sup>8</sup>                  | 138,279                                     | 282.78                                 | 273.07                                     | 250.18                                     |
| G GBP <sup>9</sup>                   | 108   | 108.80                                 | 103.80                                     | –  |
| G USD                                | 342,960                                     | 178.11                                 | 171.41                                     | 153.90                                     |
| GH GBP <sup>9</sup>                  | 74,657                                      | 253.32                                 | 244.09                                     | 221.62                                     |
| I EUR <sup>8</sup>                   | 570,544                                     | 611.34                                 | 567.66                                     | 524.36                                     |
| I USD                                | 2,706,851                                   | 489.44                                 | 468.41                                     | 418.01                                     |
| IB USD                               | 540,569                                     | 145.17                                 | 140.32                                     | 127.76                                     |
| IE GBP <sup>9</sup>                  | 239,372                                     | 522.51                                 | 498.84                                     | 474.66                                     |
| IEH EUR <sup>8</sup>                 | 11,764                                      | 165.85                                 | 161.05                                     | 148.24                                     |
| IH EUR <sup>8</sup>                  | 419,841                                     | 364.28                                 | 351.54                                     | 321.61                                     |
| IH GBP <sup>9</sup>                  | 40,318                                      | 165.20                                 | 158.32                                     | 142.86                                     |
| K USD                                | 3,036                                       | 271.05                                 | 259.41                                     | 231.51                                     |
| KE USD                               | 2,094,192                                   | 113.32                                 | 109.07                                     | –  |
| M USD                                | 89,748                                      | 356.81                                 | 343.84                                     | 311.11                                     |
| MH EUR <sup>8</sup>                  | 37,372                                      | 278.79                                 | 270.91                                     | 251.25                                     |
| X USD                                | 102,746                                     | 164.81                                 | 157.71                                     | 140.72                                     |
| XH EUR <sup>8</sup>                  | 6,450                                       | 152.94                                 | 147.58                                     | 135.02                                     |
| Y USD                                | 1,343,551                                   | 165.31                                 | 158.13                                     | 140.98                                     |
| YH CHF <sup>12</sup>                 | 230,196                                     | 148.60                                 | 145.08                                     | 135.10                                     |
| YH EUR <sup>8</sup>                  | 206,680                                     | 153.38                                 | 147.96                                     | 135.21                                     |
| Z EUR <sup>8</sup>                   | 218,660                                     | 455.21                                 | 420.96                                     | 385.69                                     |
| <b>Total net assets in USD</b>       |   | <b>5,079,839,405</b>                   | <b>5,302,998,705</b>                       | <b>6,299,384,327</b>                       |
| <b>Robeco Chinese Equities</b>       |   |  |  |  |
| D EUR                                | 629,674                                     | 81.15                                  | 78.57                                      | 100.18                                     |
| D USD <sup>1</sup>                   | 50,885                                      | 140.00                                 | 139.70                                     | 172.09                                     |
| E EUR                                | 19,328                                      | 107.87                                 | 104.46                                     | 133.22                                     |
| F EUR                                | 364,684                                     | 155.99                                 | 150.43                                     | 190.29                                     |
| I EUR                                | 19,799                                      | 84.10                                  | 81.09                                      | 102.55                                     |
| I USD <sup>1</sup>                   | 4,323                                       | 135.05                                 | 134.20                                     | 163.96                                     |
| M USD <sup>1</sup>                   | 12,121                                      | 101.69                                 | 101.67                                     | 125.75                                     |
| <b>Total net assets in EUR</b>       |   | <b>120,074,906</b>                     | <b>127,890,704</b>                         | <b>223,484,467</b>                         |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Indian Equities</b>                  |   |  |  |  |
| D EUR  | 529,154                                     | 386.15                                 | 325.76                                     | 274.29                                     |
| D USD <sup>1</sup>                             | 117,428                                     | 319.46                                 | 277.76                                     | 225.97                                     |
| F EUR  | 294,270                                     | 539.78                                 | 453.45                                     | 378.58                                     |
| F USD  | 215,560                                     | 129.21                                 | 111.88                                     | –  |
| I EUR  | 431,073                                     | 126.37                                 | 106.14                                     | –  |
| I USD  | 63,669                                      | 122.42                                 | 105.98                                     | –  |
| <b>Total net assets in EUR</b>                 |   | <b>485,906,632</b>                     | <b>286,641,914</b>                         | <b>110,683,587</b>                         |
| <b>Robeco Asian Stars Equities</b>             |   |  |  |  |
| D EUR <sup>8</sup>                             | 39,359                                      | 289.56                                 | 238.10                                     | 232.26                                     |
| D USD  | 2,938                                       | 191.22                                 | 162.00                                     | 152.93                                     |
| DL USD   | 41,872                                      | 173.34                                 | 147.03                                     | 138.74                                     |
| E EUR <sup>8</sup>                             | 12,854                                      | 165.04                                 | 137.61                                     | 137.57                                     |
| F EUR <sup>8</sup>                             | 62,771                                      | 255.36                                 | 209.48                                     | 203.00                                     |
| F GBP <sup>9</sup>                             | 306   | 263.35                                 | 194.20                                     | 193.10                                     |
| I USD  | 36,282                                      | 174.44                                 | 147.36                                     | 138.08                                     |
| IL USD   | 4,054                                       | 214.38                                 | 181.23                                     | 169.85                                     |
| <b>Total net assets in USD</b>                 |   | <b>43,642,749</b>                      | <b>41,081,274</b>                          | <b>30,802,670</b>                          |
| <b>Robeco Sustainable Asian Stars Equities</b> |   |  |  |  |
| DL EUR <sup>8</sup>                            | 42,932                                      | 153.51                                 | 129.42                                     | 125.22                                     |
| DL USD   | 6,419                                       | 149.17                                 | 129.61                                     | 121.16                                     |
| FL USD   | 691   | 153.46                                 | 132.91                                     | 123.44                                     |
| IL EUR <sup>8</sup>                            | 250   | 158.14                                 | 132.87                                     | 127.68                                     |
| IL USD   | 187   | 153.69                                 | 133.08                                     | 123.56                                     |
| S EUR <sup>8</sup>                             | 5,158                                       | 159.57                                 | 133.92                                     | 128.42                                     |
| S GBP <sup>9</sup>                             | 214   | 118.93                                 | 101.90                                     | –  |
| S USD  | 64,172                                      | 155.05                                 | 134.12                                     | 124.25                                     |
| <b>Total net assets in USD</b>                 |   | <b>17,785,256</b>                      | <b>16,946,476</b>                          | <b>14,623,912</b>                          |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco BP US Large Cap Equities</b>            |   |  |  |  |
| D EUR <sup>8</sup>                                | 159,620                                     | 517.56                                 | 455.27                                     | 419.29                                     |
| D USD   | 896,162                                     | 333.96                                 | 302.78                                     | 269.41                                     |
| DH EUR <sup>8</sup>                               | 1,320,504                                   | 89.49                                  | 81.81                                      | 74.60                                      |
| E EUR <sup>8</sup>                                | 16,379                                      | 218.42                                 | 192.16                                     | 177.87                                     |
| E USD   | 6,811                                       | 211.89                                 | 192.14                                     | 171.81                                     |
| F EUR <sup>8</sup>                                | 253,164                                     | 329.04                                 | 288.54                                     | 264.11                                     |
| F GBP <sup>9</sup>                                | 12,398                                      | 364.52                                 | 326.70                                     | 306.17                                     |
| F USD   | 341,448                                     | 302.06                                 | 273.01                                     | 241.42                                     |
| F2 EUR <sup>8</sup>                               | 250   | 116.01                                 | 101.73                                     | 93.12                                      |
| F2 USD  | 250   | 125.94                                 | 113.83                                     | 100.67                                     |
| F2H EUR <sup>8</sup>                              | 1,000                                       | 121.22                                 | 110.48                                     | 100.13                                     |
| FH EUR <sup>8</sup>                               | 228,233                                     | 218.65                                 | 199.29                                     | 180.70                                     |
| G GBP <sup>9</sup>                                | 9,708                                       | 121.72                                 | 109.69                                     | 103.30                                     |
| G USD   | 32,302                                      | 116.05                                 | 105.47                                     | 93.72                                      |
| I EUR <sup>8</sup>                                | 514,440                                     | 336.44                                 | 294.95                                     | 269.80                                     |
| I USD   | 898,435                                     | 429.91                                 | 388.45                                     | 343.31                                     |
| IE GBP <sup>9</sup>                               | 8,214                                       | 400.95                                 | 361.38                                     | 340.97                                     |
| IE USD  | 3,360                                       | 218.45                                 | 198.58                                     | 176.78                                     |
| IH EUR <sup>8</sup>                               | 401,101                                     | 221.87                                 | 202.13                                     | 183.09                                     |
| M USD   | 9,031                                       | 250.51                                 | 227.97                                     | 204.37                                     |
| M2 USD  | 262   | 145.61                                 | 132.84                                     | 119.68                                     |
| <b>Total net assets in USD</b>                    |   | <b>1,451,109,415</b>                   | <b>1,365,475,152</b>                       | <b>2,388,135,246</b>                       |
| <b>Robeco BP US Select Opportunities Equities</b> |   |  |  |  |
| D EUR <sup>8</sup>                                | 30,731                                      | 322.27                                 | 301.61                                     | 271.02                                     |
| D USD   | 395,858                                     | 394.32                                 | 380.37                                     | 330.22                                     |
| DH CHF <sup>12</sup>                              | 2,619                                       | 154.80                                 | 152.35                                     | 138.29                                     |
| DH EUR <sup>8</sup>                               | 66,137                                      | 323.92                                 | 315.13                                     | 280.82                                     |
| E USD   | 5,347                                       | 223.14                                 | 215.27                                     | 187.79                                     |
| F EUR <sup>8</sup>                                | 17,823                                      | 238.17                                 | 222.07                                     | 198.07                                     |
| F USD   | 129,514                                     | 278.81                                 | 267.94                                     | 230.88                                     |
| FH CHF <sup>12</sup>                              | 4,832                                       | 179.07                                 | 175.54                                     | 158.16                                     |
| FH EUR <sup>8</sup>                               | 37,670                                      | 224.37                                 | 217.47                                     | 192.36                                     |
| G USD   | 7,197                                       | 209.00                                 | 201.79                                     | 174.69                                     |
| I EUR <sup>8</sup>                                | 100,958                                     | 354.21                                 | 330.05                                     | 293.99                                     |
| I USD   | 775,032                                     | 441.28                                 | 423.81                                     | 364.72                                     |
| IE USD  | 673   | 244.71                                 | 236.42                                     | 204.66                                     |
| IH EUR <sup>8</sup>                               | 96,721                                      | 231.38                                 | 224.01                                     | 197.88                                     |
| M USD   | 4,613                                       | 267.19                                 | 258.38                                     | 225.43                                     |
| <b>Total net assets in USD</b>                    |   | <b>649,214,780</b>                     | <b>662,570,596</b>                         | <b>720,936,147</b>                         |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Chinese A-share Equities</b>                 |   |  |  |  |
| D EUR <sup>13</sup>                                    | 34,709                                      | 103.31                                 | 103.15                                     | 145.67                                     |
| D USD <sup>14</sup>                                    | 42,356                                      | 58.13                                  | 59.82                                      | 81.62                                      |
| F EUR <sup>13</sup>                                    | 151,743                                     | 108.89                                 | 108.29                                     | 151.71                                     |
| I EUR <sup>13</sup>                                    | 313,952                                     | 65.68                                  | 65.31                                      | 91.47                                      |
| I USD <sup>14</sup>                                    | 318,067                                     | 120.90                                 | 123.90                                     | 167.63                                     |
| IE EUR <sup>13</sup>                                   | 768,101                                     | 55.66                                  | 55.61                                      | 78.35                                      |
| M2 EUR <sup>13</sup>                                   | 335   | 46.30                                  | 46.44                                      | 66.17                                      |
| <b>Total net assets in CNH</b>                         |   | <b>952,089,197</b>                     | <b>1,042,258,318</b>                       | <b>6,766,101,732</b>                       |
| <b>Robeco QI Chinese A-share Active Equities</b>       |   |  |  |  |
| I USD <sup>14</sup>                                    | 73,465                                      | 102.10                                 | 98.51                                      | 107.74                                     |
| Z EUR <sup>13</sup>                                    | 873,412                                     | 116.91                                 | 108.93                                     | 122.19                                     |
| <b>Total net assets in CNH</b>                         |   | <b>853,734,034</b>                     | <b>684,828,428</b>                         | <b>716,551,032</b>                         |
| <b>Robeco QI Chinese A-share Conservative Equities</b> |   |  |  |  |
| D USD <sup>14</sup>                                    | 315   | 139.81                                 | 128.49                                     | 120.10                                     |
| Z EUR <sup>13</sup>                                    | 34,000                                      | 166.08                                 | 146.95                                     | 140.01                                     |
| <b>Total net assets in CNH</b>                         |   | <b>44,506,482</b>                      | <b>39,532,313</b>                          | <b>36,131,717</b>                          |
| <b>Robeco QI European Value Equities</b>               |   |  |  |  |
| F EUR  | 11,592                                      | 148.76                                 | 139.77                                     | 121.23                                     |
| I EUR  | 33,583                                      | 149.21                                 | 140.16                                     | 121.53                                     |
| <b>Total net assets in EUR</b>                         |   | <b>6,735,358</b>                       | <b>6,981,376</b>                           | <b>5,309,887</b>                           |
| <b>Robeco QI US Climate Beta Equities</b>              |   |  |  |  |
| D EUR <sup>8</sup>                                     | 747   | 241.50                                 | 208.25                                     | 168.89                                     |
| D USD  | 3,548                                       | 216.59                                 | 192.50                                     | 150.82                                     |
| F EUR <sup>8</sup>                                     | 26,975                                      | 245.85                                 | 211.73                                     | 171.27                                     |
| F USD  | –   | –                                      | 194.81                                     | 152.25                                     |
| I EUR <sup>8</sup>                                     | 181,979                                     | 247.11                                 | 212.73                                     | 171.87                                     |
| I USD  | 50,454                                      | 220.67                                 | 195.80                                     | 152.90                                     |
| IE EUR <sup>8</sup>                                    | –   | –                                      | 123.73                                     | 100.34                                     |
| IEH GBP <sup>9</sup>                                   | –   | –                                      | 125.15                                     | 99.32                                      |
| S EUR <sup>8</sup>                                     | –   | –                                      | 571.33                                     | 461.32                                     |
| S USD  | –   | –                                      | 129.62                                     | 101.11                                     |
| SE EUR <sup>8</sup>                                    | –   | –                                      | 569.40                                     | 461.32                                     |
| SE USD   | 10,143                                      | 695.26                                 | 620.53                                     | 485.86                                     |
| SEH EUR <sup>8</sup>                                   | 228,183                                     | 657.06                                 | 591.53                                     | 475.18                                     |
| SEH GBP <sup>9</sup>                                   | 660,499                                     | 134.87                                 | 120.68                                     | 95.66                                      |
| SH EUR <sup>8</sup>                                    | –   | –                                      | 593.38                                     | 475.18                                     |
| <b>Total net assets in USD</b>                         |   | <b>347,745,227</b>                     | <b>547,909,624</b>                         | <b>13,785,095</b>                          |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco QI European Active Equities</b>   |   |  |  |  |
| D EUR                                       | 9,252                                       | 150.80                                 | 137.24                                     | 119.36                                     |
| F EUR                                       | 88,643                                      | 154.16                                 | 139.92                                     | 121.10                                     |
| Z EUR                                       | 556,443                                     | 124.89                                 | 112.96                                     | 97.07                                      |
| <b>Total net assets in EUR</b>              |   | <b>84,552,763</b>                      | <b>75,177,020</b>                          | <b>58,080,876</b>                          |
| <b>Robeco Transition Asian Equities</b>     |   |  |  |  |
| D EUR <sup>8</sup>                          | 250   | 108.50                                 | –  | –  |
| D USD                                       | 30,711                                      | 108.38                                 | –  | –  |
| F EUR <sup>8</sup>                          | 250   | 108.51                                 | –  | –  |
| F USD                                       | 267   | 108.39                                 | –  | –  |
| I EUR <sup>8</sup>                          | 250   | 108.52                                 | –  | –  |
| I USD                                       | 267   | 108.40                                 | –  | –  |
| <b>Total net assets in USD</b>              |   | <b>3,240,971</b>                       | –  | –  |
| <b>Robeco New World Financials</b>          |   |  |  |  |
| D EUR                                       | 1,973,402                                   | 101.73                                 | 95.08                                      | 84.28                                      |
| D USD <sup>1</sup>                          | 320,077                                     | 174.90                                 | 168.48                                     | 144.31                                     |
| E EUR                                       | 48,049                                      | 153.25                                 | 144.64                                     | 129.45                                     |
| F EUR                                       | 143,591                                     | 357.90                                 | 333.26                                     | 293.25                                     |
| F USD <sup>1</sup>                          | 22,969                                      | 145.56                                 | 139.71                                     | 118.76                                     |
| FH EUR                                      | 52,718                                      | 135.98                                 | 128.56                                     | 112.23                                     |
| I EUR                                       | 482,387                                     | 177.06                                 | 164.84                                     | 145.01                                     |
| I USD <sup>1</sup>                          | 240,490                                     | 203.06                                 | 194.85                                     | 165.60                                     |
| IE EUR                                      | 258   | 13,873.71                              | 13,134.28                                  | 11,758.06                                  |
| M USD <sup>1</sup>                          | 8,345                                       | 134.19                                 | 129.59                                     | 111.55                                     |
| M2 EUR                                      | 15,724                                      | 136.96                                 | 128.64                                     | 115.19                                     |
| <b>Total net assets in EUR</b>              |   | <b>459,774,387</b>                     | <b>671,189,412</b>                         | <b>1,279,594,858</b>                       |
| <b>Robeco Sustainable Property Equities</b> |   |  |  |  |
| B EUR                                       | 1,662,238                                   | 14.89                                  | 15.64                                      | 15.50                                      |
| C EUR                                       | 393,812                                     | 118.05                                 | 123.53                                     | 121.62                                     |
| D EUR                                       | 49,018                                      | 180.56                                 | 185.85                                     | 177.02                                     |
| D USD <sup>1</sup>                          | 5,942                                       | 123.91                                 | 131.45                                     | 120.97                                     |
| F EUR                                       | 171,757                                     | 183.55                                 | 188.26                                     | 178.08                                     |
| I EUR                                       | 134,821                                     | 198.87                                 | 203.95                                     | 192.86                                     |
| I USD <sup>1</sup>                          | 59,436                                      | 133.41                                 | 141.02                                     | 128.83                                     |
| IE EUR                                      | 586   | 9,349.33                               | 9,811.59                                   | 9,458.19                                   |
| IH EUR                                      | 1,527,574                                   | 153.32                                 | 159.14                                     | 147.20                                     |
| M USD <sup>1</sup>                          | 647   | 152.57                                 | 162.34                                     | 150.28                                     |
| Z GBP <sup>2</sup>                          | 56,254                                      | 99.68                                  | 104.03                                     | 99.86                                      |
| <b>Total net assets in EUR</b>              |   | <b>392,911,163</b>                     | <b>414,657,578</b>                         | <b>383,716,890</b>                         |

# Robeco Capital Growth Funds

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

|                                      | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--------------------------------------|---|--|--|--|
| <b>Robeco Global Consumer Trends</b> |   |  |  |  |
| B USD <sup>1</sup>                   | 70,500                                      | 213.22                                 | 195.92                                     | 151.45                                     |
| D EUR                                | 4,354,792                                   | 372.32                                 | 328.67                                     | 257.79                                     |
| D HKD <sup>15</sup>                  | 113,224                                     | 99.23                                  | 90.31                                      | 68.39                                      |
| D SGD <sup>16</sup>                  | 268,084                                     | 99.41                                  | 88.04                                      | 67.83                                      |
| D USD <sup>1</sup>                   | 1,450,133                                   | 403.53                                 | 367.16                                     | 278.25                                     |
| D2 USD <sup>1</sup>                  | 3,105                                       | 140.44                                 | 127.94                                     | 97.21                                      |
| DH EUR                               | 852,540                                     | 146.18                                 | 131.85                                     | 103.01                                     |
| DH USD <sup>1</sup>                  | 579,537                                     | 244.78                                 | 218.88                                     | 166.78                                     |
| E EUR                                | 425,678                                     | 273.81                                 | 241.73                                     | 189.63                                     |
| F EUR                                | 1,306,384                                   | 441.13                                 | 387.98                                     | 302.06                                     |
| F GBP <sup>2</sup>                   | 31,769                                      | 293.93                                 | 264.21                                     | 210.61                                     |
| F USD <sup>1</sup>                   | 180,291                                     | 248.54                                 | 225.29                                     | 169.47                                     |
| FH CHF <sup>6</sup>                  | 18,381                                      | 120.77                                 | 109.87                                     | 86.78                                      |
| FH EUR                               | 125,981                                     | 154.60                                 | 138.91                                     | 107.71                                     |
| I EUR                                | 993,169                                     | 567.06                                 | 498.65                                     | 388.11                                     |
| I USD <sup>1</sup>                   | 760,782                                     | 320.36                                 | 290.37                                     | 218.35                                     |
| IH USD <sup>1</sup>                  | 133,049                                     | 255.42                                 | 227.51                                     | 171.99                                     |
| M EUR                                | 99,424                                      | 481.45                                 | 426.08                                     | 335.88                                     |
| M USD <sup>1</sup>                   | 139,711                                     | 361.38                                 | 329.64                                     | 251.05                                     |
| M2 EUR                               | 64,461                                      | 191.69                                 | 170.06                                     | 134.73                                     |
| M2H USD <sup>1</sup>                 | 32,385                                      | 163.90                                 | 147.25                                     | 113.28                                     |
| Z EUR                                | 34,571                                      | 917.22                                 | 802.90                                     | 619.21                                     |
| <b>Total net assets in EUR</b>       |   | <b>4,192,219,920</b>                   | <b>3,973,602,244</b>                       | <b>3,351,395,374</b>                       |
| <b>Robeco Global Multi-Thematic</b>  |   |  |  |  |
| D EUR                                | 114,989                                     | 289.23                                 | 255.75                                     | 208.20                                     |
| D USD <sup>1</sup>                   | 250   | 145.05                                 | 132.19                                     | 103.98                                     |
| F EUR                                | 106,646                                     | 305.71                                 | 269.64                                     | 218.31                                     |
| F USD <sup>1</sup>                   | 250   | 146.34                                 | 133.03                                     | 104.07                                     |
| I EUR                                | 504   | 102.54                                 | –  | –  |
| I USD <sup>1</sup>                   | 250   | 146.54                                 | 133.17                                     | 104.09                                     |
| M2 EUR                               | 3,074                                       | 156.83                                 | 139.63                                     | 115.27                                     |
| S EUR                                | 250   | 99.22                                  | –  | –  |
| <b>Total net assets in EUR</b>       |   | <b>66,522,812</b>                      | <b>47,976,723</b>                          | <b>37,967,942</b>                          |
| <b>Robeco Digital Innovations</b>    |   |  |  |  |
| D EUR                                | 51,676                                      | 231.14                                 | 202.75                                     | 152.97                                     |
| D USD <sup>1</sup>                   | 14,445                                      | 217.49                                 | 196.62                                     | 143.31                                     |
| F EUR                                | 212,132                                     | 243.83                                 | 213.05                                     | 159.53                                     |
| F USD <sup>1</sup>                   | 133   | 229.33                                 | 206.56                                     | 149.41                                     |
| I EUR                                | 845,372                                     | 243.98                                 | 213.17                                     | 159.57                                     |
| I USD <sup>1</sup>                   | 11,150                                      | 229.81                                 | 206.96                                     | 149.67                                     |
| M USD <sup>1</sup>                   | 2,264                                       | 201.64                                 | 182.74                                     | 133.86                                     |
| M2 EUR                               | 5,115                                       | 198.11                                 | 174.64                                     | 133.07                                     |
| <b>Total net assets in EUR</b>       |   | <b>276,708,882</b>                     | <b>251,336,902</b>                         | <b>58,740,028</b>                          |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco FinTech</b>                   |   |  |  |  |
| D EUR                                   | 655,234                                     | 147.47                                 | 144.62                                     | 116.63                                     |
| D USD <sup>1</sup>                      | 418,115                                     | 134.25                                 | 135.70                                     | 105.72                                     |
| DH CHF <sup>6</sup>                     | 19,430                                      | 102.78                                 | 105.40                                     | 85.86                                      |
| F EUR                                   | 308,682                                     | 155.01                                 | 151.44                                     | 121.22                                     |
| F GBP <sup>2</sup>                      | 11,671                                      | 139.00                                 | 138.80                                     | 113.75                                     |
| F USD <sup>1</sup>                      | 202,635                                     | 141.08                                 | 142.07                                     | 109.86                                     |
| FH CHF <sup>6</sup>                     | 17,721                                      | 104.12                                 | 106.36                                     | 86.00                                      |
| I EUR                                   | 522,561                                     | 155.31                                 | 151.72                                     | 121.40                                     |
| I USD <sup>1</sup>                      | 410,401                                     | 141.37                                 | 142.35                                     | 110.04                                     |
| IH EUR                                  | 60,601                                      | 111.88                                 | 112.95                                     | 89.67                                      |
| M2 EUR                                  | 7,141                                       | 119.27                                 | 117.54                                     | 95.74                                      |
| M2 USD <sup>1</sup>                     | 3,555                                       | 109.51                                 | 111.24                                     | 87.54                                      |
| X EUR                                   | 79,746                                      | 105.26                                 | 102.76                                     | 82.13                                      |
| X GBP <sup>2</sup>                      | 69,836                                      | 98.99                                  | 98.78                                      | 80.83                                      |
| X USD <sup>1</sup>                      | 307,260                                     | 95.41                                  | 96.02                                      | 74.13                                      |
| XH CHF <sup>6</sup>                     | 157,426                                     | 86.31                                  | 88.13                                      | 71.14                                      |
| Z EUR                                   | 186,715                                     | 164.89                                 | 160.34                                     | 127.13                                     |
| <b>Total net assets in EUR</b>          |   | <b>461,513,534</b>                     | <b>461,074,750</b>                         | <b>530,097,485</b>                         |
| <b>Robeco Circular Economy Equities</b> |   |  |  |  |
| D EUR                                   | 368,900                                     | 152.83                                 | 137.22                                     | 118.23                                     |
| D USD <sup>1</sup>                      | 27,691                                      | 148.29                                 | 137.23                                     | 114.23                                     |
| DH EUR                                  | 6,250                                       | 126.98                                 | 116.16                                     | 100.27                                     |
| F EUR                                   | 308,731                                     | 157.99                                 | 141.32                                     | 120.85                                     |
| F USD <sup>1</sup>                      | 26,283                                      | 153.29                                 | 141.34                                     | 116.77                                     |
| FH EUR                                  | 5,838                                       | 128.68                                 | 117.29                                     | 100.47                                     |
| G EUR                                   | 1,296                                       | 156.44                                 | 140.21                                     | 120.11                                     |
| I EUR                                   | 166,280                                     | 158.21                                 | 141.50                                     | 120.97                                     |
| I USD <sup>1</sup>                      | 243,395                                     | 153.52                                 | 141.52                                     | 116.89                                     |
| IE EUR                                  | 10  | 10,536.75                              | 9,445.29                                   | 8,091.19                                   |
| IE USD <sup>1</sup>                     | 260   | 129.59                                 | 119.73                                     | 98.91                                      |
| IH GBP <sup>2</sup>                     | 867   | 120.89                                 | 109.48                                     | –  |
| M2 EUR                                  | 3,393                                       | 124.15                                 | 112.03                                     | 97.48                                      |
| Z EUR                                   | 367,614                                     | 172.31                                 | 153.41                                     | 129.96                                     |
| Z USD <sup>1</sup>                      | 195,563                                     | 137.21                                 | 125.91                                     | 103.05                                     |
| <b>Total net assets in EUR</b>          |   | <b>264,722,320</b>                     | <b>226,430,086</b>                         | <b>139,587,338</b>                         |



# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Smart Energy Equities</b>    |   |  |  |  |
| D CHF <sup>6</sup>                     | 623,549                                     | 54.24                                  | 48.48                                      | 47.21                                      |
| D EUR                                  | 18,086,900                                  | 57.65                                  | 53.37                                      | 48.94                                      |
| D USD <sup>1</sup>                     | 3,452,176                                   | 61.17                                  | 58.37                                      | 51.71                                      |
| DH EUR                                 | 11,827                                      | 103.08                                 | 97.00                                      | 87.55                                      |
| E EUR                                  | 3,863,410                                   | 28.61                                  | 26.51                                      | 24.40                                      |
| F CHF <sup>6</sup>                     | 89,013                                      | 199.45                                 | 177.61                                     | 171.68                                     |
| F EUR                                  | 13,631,656                                  | 36.87                                  | 34.01                                      | 30.96                                      |
| F USD <sup>1</sup>                     | 552,907                                     | 216.03                                 | 205.39                                     | 180.60                                     |
| G GBP <sup>2</sup>                     | 943,565                                     | 31.74                                  | 30.03                                      | 28.10                                      |
| I CHF <sup>6</sup>                     | 627,705                                     | 63.02                                  | 56.10                                      | 54.22                                      |
| I EUR                                  | 9,150,722                                   | 65.50                                  | 60.41                                      | 54.97                                      |
| I GBP <sup>2</sup>                     | 410,556                                     | 55.52                                  | 52.34                                      | 48.76                                      |
| I USD <sup>1</sup>                     | 687,730                                     | 69.66                                  | 66.21                                      | 58.21                                      |
| IE EUR                                 | 5,655                                       | 112.56                                 | 104.18                                     | 94.81                                      |
| M2 EUR                                 | 695,514                                     | 50.85                                  | 47.25                                      | 43.66                                      |
| X CHF <sup>6</sup>                     | 397,171                                     | 109.66                                 | 97.58                                      | 94.18                                      |
| X EUR                                  | 167,934                                     | 133.96                                 | 123.47                                     | 112.21                                     |
| X GBP <sup>2</sup>                     | 48,220                                      | 127.77                                 | 120.36                                     | 112.00                                     |
| X USD <sup>1</sup>                     | 450,034                                     | 120.93                                 | 114.88                                     | 100.88                                     |
| Z EUR                                  | 721,535                                     | 137.91                                 | 126.60                                     | 114.14                                     |
| Z GBP <sup>2</sup>                     | 158,809                                     | 122.08                                 | 114.56                                     | 105.75                                     |
| Z USD <sup>1</sup>                     | 218,883                                     | 125.50                                 | 118.75                                     | 103.44                                     |
| <b>Total net assets in EUR</b>         |   | <b>3,076,252,565</b>                   | <b>3,438,944,535</b>                       | <b>3,262,856,362</b>                       |
| <b>Robeco Smart Materials Equities</b> |   |  |  |  |
| D CHF <sup>6</sup>                     | 11,124                                      | 317.99                                 | 301.49                                     | 288.08                                     |
| D EUR                                  | 351,791                                     | 330.21                                 | 324.30                                     | 291.76                                     |
| D USD <sup>1</sup>                     | 15,666                                      | 353.87                                 | 358.20                                     | 311.36                                     |
| F CHF <sup>6</sup>                     | 14,955                                      | 116.34                                 | 109.89                                     | 104.22                                     |
| F EUR                                  | 328,120                                     | 287.22                                 | 281.04                                     | 250.96                                     |
| F USD <sup>1</sup>                     | 8,000                                       | 128.81                                 | 129.91                                     | 112.08                                     |
| G EUR                                  | 119,064                                     | 183.97                                 | 181.26                                     | 162.63                                     |
| G GBP <sup>2</sup>                     | 276,114                                     | 226.19                                 | 227.77                                     | 209.24                                     |
| I EUR                                  | 437,815                                     | 426.18                                 | 416.93                                     | 372.20                                     |
| I GBP <sup>2</sup>                     | 350,168                                     | 229.12                                 | 229.09                                     | 209.40                                     |
| I USD <sup>1</sup>                     | 140,779                                     | 163.10                                 | 164.46                                     | 141.84                                     |
| IE GBP <sup>2</sup>                    | 216   | 121.31                                 | –  | –  |
| M2 EUR                                 | 27,988                                      | 234.72                                 | 231.38                                     | 209.73                                     |
| Z EUR                                  | 3,522                                       | 98.06                                  | 95.49                                      | 84.47                                      |
| Z GBP <sup>2</sup>                     | 107,190                                     | 111.12                                 | 110.59                                     | 100.17                                     |
| Z USD <sup>1</sup>                     | 136,108                                     | 115.75                                 | 116.19                                     | 99.29                                      |
| <b>Total net assets in EUR</b>         |   | <b>655,918,518</b>                     | <b>998,559,622</b>                         | <b>1,089,830,490</b>                       |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco Smart Mobility Equities</b>             |   |  |  |  |
| D CHF <sup>6</sup>                                | 64,053                                      | 145.43                                 | 138.44                                     | 131.34                                     |
| D EUR   | 507,524                                     | 174.88                                 | 172.45                                     | 154.04                                     |
| D USD <sup>1</sup>                                | 683,668                                     | 160.21                                 | 162.83                                     | 140.52                                     |
| E EUR   | 2,898                                       | 99.01                                  | 97.66                                      | 87.25                                      |
| F CHF <sup>6</sup>                                | 115,911                                     | 152.01                                 | 144.17                                     | 135.75                                     |
| F EUR   | 245,819                                     | 182.85                                 | 179.64                                     | 159.27                                     |
| F USD <sup>1</sup>                                | 204,393                                     | 167.46                                 | 169.56                                     | 145.24                                     |
| I EUR   | 201,606                                     | 183.21                                 | 179.96                                     | 159.51                                     |
| I USD <sup>1</sup>                                | 189,945                                     | 167.84                                 | 169.93                                     | 145.51                                     |
| IH GBP <sup>2</sup>                               | 858   | 127.80                                 | –  | –  |
| M2 EUR  | 5,921                                       | 200.49                                 | 198.43                                     | 178.59                                     |
| S USD <sup>1</sup>                                | 59,089                                      | 171.39                                 | 173.26                                     | 147.93                                     |
| Z EUR   | 3,518                                       | 97.31                                  | 95.15                                      | 83.57                                      |
| Z GBP <sup>2</sup>                                | 100,810                                     | 111.68                                 | 111.61                                     | 100.36                                     |
| Z USD <sup>1</sup>                                | 241,457                                     | 109.75                                 | 110.61                                     | 93.85                                      |
| <b>Total net assets in EUR</b>                    |   | <b>411,871,468</b>                     | <b>531,087,574</b>                         | <b>512,481,558</b>                         |
| <b>Robeco Sustainable Healthy Living Equities</b> |   |  |  |  |
| D EUR   | 229,059                                     | 268.20                                 | 253.83                                     | 243.84                                     |
| D USD <sup>1</sup>                                | 48,560                                      | 287.91                                 | 280.85                                     | 260.67                                     |
| E EUR   | 26,158                                      | 152.65                                 | 144.49                                     | 138.83                                     |
| F CHF <sup>6</sup>                                | 394   | 87.30                                  | 79.47                                      | 80.48                                      |
| F EUR   | 273,898                                     | 266.45                                 | 251.24                                     | 239.56                                     |
| F USD <sup>1</sup>                                | 3,208                                       | 89.40                                  | 86.88                                      | 80.03                                      |
| I EUR   | 349,162                                     | 308.24                                 | 290.59                                     | 277.00                                     |
| I GBP <sup>2</sup>                                | 645   | 109.31                                 | 105.33                                     | 102.78                                     |
| I USD <sup>1</sup>                                | 9,165                                       | 140.05                                 | 136.08                                     | 125.32                                     |
| M2 EUR  | 10,295                                      | 290.45                                 | 275.92                                     | 267.05                                     |
| Z EUR   | 54,320                                      | 478.23                                 | 448.80                                     | 423.90                                     |
| Z USD <sup>1</sup>                                | 159,739                                     | 111.10                                 | 107.47                                     | 98.07                                      |
| <b>Total net assets in EUR</b>                    |   | <b>306,187,725</b>                     | <b>332,011,048</b>                         | <b>431,436,570</b>                         |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Sustainable Water Equities</b> |   |  |  |  |
| D CHF <sup>6</sup>                       | 151,072                                     | 512.32                                 | 466.67                                     | 431.94                                     |
| D EUR                                    | 2,362,116                                   | 538.28                                 | 507.88                                     | 442.62                                     |
| D USD <sup>1</sup>                       | 186,280                                     | 559.85                                 | 544.46                                     | 458.44                                     |
| E EUR                                    | 401,475                                     | 225.86                                 | 213.13                                     | 186.27                                     |
| F CHF <sup>6</sup>                       | 103,817                                     | 159.42                                 | 144.67                                     | 132.91                                     |
| F EUR                                    | 950,208                                     | 384.85                                 | 361.77                                     | 312.94                                     |
| F USD <sup>1</sup>                       | 133,476                                     | 168.29                                 | 163.05                                     | 136.26                                     |
| G EUR                                    | 444,234                                     | 176.66                                 | 166.57                                     | 144.48                                     |
| G GBP <sup>2</sup>                       | 309,713                                     | 299.50                                 | 288.63                                     | 256.33                                     |
| I CHF <sup>6</sup>                       | 87,205                                      | 599.97                                 | 544.37                                     | 499.97                                     |
| I EUR                                    | 607,454                                     | 626.94                                 | 589.26                                     | 509.57                                     |
| I GBP <sup>2</sup>                       | 281,349                                     | 531.13                                 | 510.21                                     | 451.76                                     |
| I USD <sup>1</sup>                       | 86,811                                      | 668.15                                 | 647.25                                     | 540.75                                     |
| M2 EUR                                   | 23,711                                      | 475.47                                 | 450.30                                     | 395.40                                     |
| Z EUR                                    | 157,369                                     | 587.64                                 | 549.80                                     | 471.11                                     |
| Z USD <sup>1</sup>                       | 214,695                                     | 122.89                                 | 118.51                                     | 98.11                                      |
| <b>Total net assets in EUR</b>           |   | <b>2,925,458,999</b>                   | <b>3,173,237,807</b>                       | <b>3,198,247,490</b>                       |
| <b>Robeco Global Gender Equality</b>     |   |  |  |  |
| D EUR                                    | 103,232                                     | 234.85                                 | 202.76                                     | 181.56                                     |
| D USD <sup>1</sup>                       | 3,675                                       | 159.50                                 | 141.93                                     | 122.79                                     |
| F EUR                                    | 32,546                                      | 251.98                                 | 216.79                                     | 192.77                                     |
| F USD <sup>1</sup>                       | 14,976                                      | 166.39                                 | 147.54                                     | 126.76                                     |
| I EUR                                    | 155,226                                     | 251.67                                 | 216.43                                     | 192.31                                     |
| IE EUR                                   | 38,385                                      | 183.01                                 | 158.65                                     | 142.28                                     |
| IE GBP <sup>2</sup>                      | 1,799                                       | 135.48                                 | 120.04                                     | 110.23                                     |
| M2 EUR                                   | 967   | 132.02                                 | 114.60                                     | 103.76                                     |
| Z EUR                                    | 1,359                                       | 271.95                                 | 232.92                                     | 205.22                                     |
| <b>Total net assets in EUR</b>           |   | <b>82,192,725</b>                      | <b>79,383,452</b>                          | <b>173,445,316</b>                         |
| <b>Robeco Next Digital Billion</b>       |   |  |  |  |
| D EUR <sup>8</sup>                       | 15,672                                      | 57.22                                  | 52.03                                      | 49.32                                      |
| D USD                                    | 3,889                                       | 51.88                                  | 48.63                                      | 44.54                                      |
| F EUR <sup>8</sup>                       | 68,233                                      | 58.51                                  | 52.99                                      | 49.84                                      |
| F USD                                    | 5,325                                       | 53.06                                  | 49.53                                      | 45.01                                      |
| I EUR <sup>8</sup>                       | 51,861                                      | 58.65                                  | 53.10                                      | 49.90                                      |
| I USD                                    | 295   | 53.18                                  | 49.63                                      | 45.05                                      |
| M2 EUR <sup>8</sup>                      | 2,854                                       | 56.48                                  | 51.59                                      | 49.35                                      |
| S CHF <sup>12</sup>                      | 3,500                                       | 53.93                                  | 47.07                                      | 46.82                                      |
| S EUR <sup>8</sup>                       | 250   | 61.84                                  | 55.90                                      | 52.36                                      |
| S USD                                    | 292   | 56.78                                  | 52.90                                      | 47.87                                      |
| <b>Total net assets in USD</b>           |   | <b>9,415,811</b>                       | <b>8,883,506</b>                           | <b>9,912,429</b>                           |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Biodiversity Equities</b>                |   |  |  |  |
| D EUR  | 10,088                                      | 107.49                                 | 102.46                                     | 100.37                                     |
| D USD <sup>1</sup>                                 | 249   | 116.59                                 | 114.53                                     | 108.39                                     |
| F EUR  | 6,622                                       | 108.92                                 | 103.40                                     | 100.49                                     |
| F USD <sup>1</sup>                                 | 28,357                                      | 118.14                                 | 115.60                                     | 108.53                                     |
| I EUR  | 250   | 109.01                                 | 103.47                                     | 100.51                                     |
| I USD <sup>1</sup>                                 | 249   | 118.21                                 | 115.65                                     | 108.54                                     |
| Z GBP <sup>2</sup>                                 | 215   | 109.41                                 | 105.62                                     | 104.05                                     |
| <b>Total net assets in EUR</b>                     |   | <b>5,041,089</b>                       | <b>3,876,302</b>                           | <b>3,075,701</b>                           |
| <b>Robeco Net Zero 2050 Climate Equities</b>       |   |  |  |  |
| D EUR  | 1,090                                       | 132.49                                 | 114.18                                     | 97.01                                      |
| D USD <sup>1</sup>                                 | 250   | 140.88                                 | 125.15                                     | 102.72                                     |
| DCo EUR  | 250   | 119.97                                 | 103.43                                     | –  |
| F EUR  | 17,030                                      | 134.54                                 | 115.49                                     | 97.35                                      |
| F USD <sup>1</sup>                                 | 250   | 143.10                                 | 126.60                                     | 103.10                                     |
| FCo EUR  | 250   | 120.66                                 | 103.61                                     | –  |
| I EUR  | 335   | 134.67                                 | 115.58                                     | 97.39                                      |
| I USD <sup>1</sup>                                 | 221   | 143.19                                 | 126.67                                     | 103.12                                     |
| ICo EUR  | 250   | 120.69                                 | 103.62                                     | –  |
| S EUR  | 250   | 134.58                                 | 115.53                                     | 97.37                                      |
| S USD <sup>1</sup>                                 | 250   | 143.10                                 | 126.60                                     | 103.10                                     |
| Z EUR  | 250   | 132.22                                 | 112.93                                     | 94.24                                      |
| Z GBP <sup>2</sup>                                 | 836,752                                     | 133.54                                 | 116.57                                     | 99.61                                      |
| <b>Total net assets in EUR</b>                     |   | <b>134,560,422</b>                     | <b>133,921,683</b>                         | <b>3,451,795</b>                           |
| <b>Robeco Fashion Engagement Equities</b>          |   |  |  |  |
| D EUR  | 269   | 114.32                                 | 111.73                                     | –  |
| D USD <sup>1</sup>                                 | 30,472                                      | 115.73                                 | 116.58                                     | –  |
| F EUR  | 326   | 114.90                                 | 111.88                                     | –  |
| F USD <sup>1</sup>                                 | 265   | 116.32                                 | 116.75                                     | –  |
| I EUR  | 250   | 114.93                                 | 111.89                                     | –  |
| I USD <sup>1</sup>                                 | 265   | 116.35                                 | 116.75                                     | –  |
| S EUR  | 3,887                                       | 107.28                                 | –  | –  |
| <b>Total net assets in EUR</b>                     |   | <b>3,861,989</b>                       | <b>3,713,940</b>                           | <b>–</b>                                   |
| <b>Robeco Gravis Digital Infrastructure Income</b> |   |  |  |  |
| B EUR  | 250   | 98.08                                  | –  | –  |
| B USD <sup>1</sup>                                 | 271   | 97.13                                  | –  | –  |
| C EUR  | 250   | 98.34                                  | –  | –  |
| C GBP <sup>2</sup>                                 | 214   | 97.46                                  | –  | –  |
| D EUR  | 250   | 98.82                                  | –  | –  |
| F EUR  | 28,250                                      | 99.08                                  | –  | –  |
| IB EUR   | 250   | 98.36                                  | –  | –  |
| IB GBP <sup>2</sup>                                | 214   | 97.48                                  | –  | –  |
| <b>Total net assets in EUR</b>                     |   | <b>2,971,263</b>                       | <b>–</b>                                   | <b>–</b>                                   |

# Robeco Capital Growth Funds

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

|                                | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--------------------------------|---|--|--|--|
| <b>Robeco High Yield Bonds</b> |   |  |  |  |
| 0BxH AUD <sup>7</sup>          | 25,793                                      | 80.71                                  | 82.33                                      | 81.40                                      |
| 0BxH RMB <sup>17</sup>         | 64,892                                      | 84.23                                  | 86.29                                      | 86.62                                      |
| 0BxH USD <sup>1</sup>          | 85,180                                      | 84.18                                  | 85.74                                      | 83.23                                      |
| 0CH GBP <sup>2</sup>           | 66,337                                      | 80.16                                  | 81.44                                      | 78.95                                      |
| 0D3H USD <sup>1</sup>          | 5,875                                       | 89.28                                  | 91.05                                      | 88.81                                      |
| 0DH EUR                        | 25,398                                      | 155.37                                 | 153.67                                     | 141.66                                     |
| 0DH USD <sup>1</sup>           | 54,424                                      | 173.19                                 | 169.98                                     | 153.06                                     |
| 0EH EUR                        | 13,336                                      | 79.66                                  | 81.94                                      | 78.49                                      |
| 0FH EUR                        | 7,983                                       | 151.66                                 | 149.59                                     | 137.15                                     |
| 0IH CHF <sup>6</sup>           | 302   | 124.68                                 | 124.49                                     | 116.40                                     |
| 0IH EUR                        | 101,923                                     | 161.10                                 | 158.84                                     | 145.50                                     |
| 0IH USD <sup>1</sup>           | 27,262                                      | 188.95                                 | 184.86                                     | 165.42                                     |
| 0MH USD <sup>1</sup>           | 414   | 150.04                                 | 147.40                                     | 132.97                                     |
| BH EUR                         | 1,772,626                                   | 19.55                                  | 19.90                                      | 19.39                                      |
| BxH AUD <sup>7</sup>           | 301,680                                     | 78.53                                  | 80.10                                      | 79.18                                      |
| BxH HKD <sup>15</sup>          | 106,129                                     | 86.67                                  | 88.51                                      | 86.46                                      |
| BxH RMB <sup>17</sup>          | 396,159                                     | 83.41                                  | 85.32                                      | 85.58                                      |
| BxH USD <sup>1</sup>           | 2,485,155                                   | 86.71                                  | 88.31                                      | 85.69                                      |
| CH EUR                         | 2,698,271                                   | 80.51                                  | 81.74                                      | 79.21                                      |
| CH USD <sup>1</sup>            | 102,315                                     | 93.88                                  | 95.30                                      | 92.06                                      |
| D EUR                          | 17,604                                      | 156.54                                 | 150.23                                     | 139.45                                     |
| D2H USD <sup>1</sup>           | 54,291                                      | 115.92                                 | 114.00                                     | 103.05                                     |
| D3H USD <sup>1</sup>           | 1,167,403                                   | 83.83                                  | 85.49                                      | 83.36                                      |
| DH AUD <sup>7</sup>            | 522,864                                     | 116.27                                 | 114.80                                     | 105.43                                     |
| DH CHF <sup>6</sup>            | 101,855                                     | 146.63                                 | 146.95                                     | 138.25                                     |
| DH EUR                         | 987,833                                     | 158.69                                 | 156.96                                     | 144.70                                     |
| DH USD <sup>1</sup>            | 2,701,255                                   | 196.56                                 | 192.91                                     | 173.71                                     |
| EH EUR                         | 344,608                                     | 88.34                                  | 90.87                                      | 87.05                                      |
| FH CHF <sup>6</sup>            | 40,048                                      | 120.86                                 | 120.80                                     | 113.03                                     |
| FH EUR                         | 666,758                                     | 162.39                                 | 160.17                                     | 146.83                                     |
| FH GBP <sup>2</sup>            | 6,948                                       | 139.06                                 | 136.21                                     | 123.04                                     |
| FH USD <sup>1</sup>            | 164,884                                     | 134.04                                 | 131.21                                     | 117.51                                     |
| GH EUR                         | 30,103                                      | 89.04                                  | 91.84                                      | 88.00                                      |
| I EUR                          | 599,983                                     | 137.66                                 | 131.70                                     | 121.49                                     |
| I USD <sup>1</sup>             | 1,598,851                                   | 156.19                                 | 154.02                                     | 137.26                                     |
| IBH CHF <sup>6</sup>           | 5,423                                       | 88.71                                  | 91.25                                      | 90.14                                      |
| IBxH EUR                       | 3,179,574                                   | 86.65                                  | 87.95                                      | 85.13                                      |
| IBxH USD <sup>1</sup>          | 980,904                                     | 97.50                                  | 98.98                                      | 95.44                                      |
| IEH EUR                        | 2,639,012                                   | 92.22                                  | 95.14                                      | 91.13                                      |
| IEH USD <sup>1</sup>           | 393,242                                     | 109.53                                 | 112.08                                     | 104.92                                     |
| IExH USD <sup>1</sup>          | 2,603,043                                   | 104.51                                 | 104.71                                     | 98.39                                      |
| IH CHF <sup>6</sup>            | 1,438,178                                   | 147.26                                 | 147.13                                     | 137.53                                     |
| IH EUR                         | 6,036,486                                   | 253.52                                 | 249.95                                     | 228.99                                     |
| IH GBP <sup>2</sup>            | 140,424                                     | 129.68                                 | 126.99                                     | 114.64                                     |
| IH USD <sup>1</sup>            | 4,390,051                                   | 354.65                                 | 346.97                                     | 310.45                                     |
| M2H USD <sup>1</sup>           | 71,258                                      | 120.61                                 | 118.91                                     | 108.05                                     |
| M3H USD <sup>1</sup>           | 65,577                                      | 80.69                                  | 82.50                                      | 80.88                                      |
| MH USD <sup>1</sup>            | 78,289                                      | 161.45                                 | 158.61                                     | 143.11                                     |
| ZH CAD <sup>5</sup>            | 2,954,086                                   | 167.86                                 | 164.19                                     | 147.14                                     |
| ZH EUR                         | 275,781                                     | 248.12                                 | 243.84                                     | 221.88                                     |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco High Yield Bonds (continued)</b> |   |  |  |  |
| ZH USD <sup>1</sup>                        | 172,627                                     | 150.52                                 | 146.77                                     | 130.46                                     |
| <b>Total net assets in EUR</b>             |   | <b>6,405,716,200</b>                   | <b>6,417,742,469</b>                       | <b>7,132,561,731</b>                       |
| <b>Robeco Global Credits</b>               |   |  |  |  |
| OFH EUR                                    | 1,270                                       | 101.37                                 | 101.49                                     | 95.22                                      |
| CH EUR                                     | 597,009                                     | 87.50                                  | 89.40                                      | 86.41                                      |
| D3H USD <sup>1</sup>                       | 49,499                                      | 95.45                                  | 98.03                                      | 95.39                                      |
| DH EUR                                     | 346,574                                     | 106.61                                 | 107.01                                     | 100.80                                     |
| DH SEK <sup>3</sup>                        | 916,731                                     | 89.69                                  | 90.05                                      | 84.62                                      |
| DH USD <sup>1</sup>                        | 184,065                                     | 128.28                                 | 127.74                                     | 117.45                                     |
| EH EUR                                     | 14,530                                      | 90.44                                  | 93.13                                      | 89.30                                      |
| FH CHF <sup>6</sup>                        | 197,001                                     | 97.80                                  | 99.20                                      | 95.02                                      |
| FH EUR                                     | 513,329                                     | 100.23                                 | 100.39                                     | 94.24                                      |
| FH GBP <sup>2</sup>                        | 4,655                                       | 113.87                                 | 113.33                                     | 104.79                                     |
| FH USD <sup>1</sup>                        | 29,385                                      | 117.19                                 | 116.49                                     | 106.65                                     |
| I USD <sup>1</sup>                         | 1,230,081                                   | 112.57                                 | 113.20                                     | 103.05                                     |
| IBH EUR                                    | 1,718,966                                   | 88.78                                  | 90.68                                      | 87.58                                      |
| IBH GBP <sup>2</sup>                       | 2,447,017                                   | 90.63                                  | 92.70                                      | 89.59                                      |
| IBH JPY <sup>4</sup>                       | 239,662                                     | 8,850.19                               | 9,075.10                                   | 9,008.15                                   |
| IBH USD <sup>1</sup>                       | 389,645                                     | 95.41                                  | 97.44                                      | 93.74                                      |
| IEH AUD <sup>7</sup>                       | 3,968,760                                   | 94.85                                  | 97.78                                      | 93.43                                      |
| IH BRL <sup>1</sup>                        | 6,940                                       | 90.87                                  | 101.40                                     | 80.94                                      |
| IH EUR                                     | 7,376,023                                   | 114.77                                 | 114.92                                     | 107.73                                     |
| IH GBP <sup>2</sup>                        | 3,261,954                                   | 113.35                                 | 112.76                                     | 104.16                                     |
| IH SEK <sup>3</sup>                        | 797,183                                     | 91.19                                  | 91.31                                      | 85.40                                      |
| IH SGD <sup>16</sup>                       | 2,236,710                                   | 90.72                                  | 90.92                                      | 84.61                                      |
| IH USD <sup>1</sup>                        | 1,032,794                                   | 120.41                                 | 119.62                                     | 109.41                                     |
| M2H EUR                                    | 5,722                                       | 91.79                                  | 92.56                                      | 88.03                                      |
| Z2H EUR                                    | 3,153,038                                   | 107.57                                 | 107.44                                     | 100.13                                     |
| <b>Total net assets in EUR</b>             |   | <b>2,909,589,199</b>                   | <b>3,075,578,926</b>                       | <b>2,555,724,779</b>                       |
| <b>Robeco QI Dynamic High Yield</b>        |   |  |  |  |
| CH EUR                                     | 776   | 94.35                                  | 95.02                                      | 85.69                                      |
| EH EUR                                     | 207,961                                     | 84.21                                  | 88.73                                      | 80.05                                      |
| IBH GBP <sup>2</sup>                       | 659   | 94.82                                  | 95.55                                      | 86.02                                      |
| IH EUR                                     | 551,876                                     | 153.24                                 | 149.32                                     | 127.36                                     |
| IH GBP <sup>2</sup>                        | 1,026,289                                   | 118.57                                 | 114.77                                     | 96.36                                      |
| IH USD <sup>1</sup>                        | 4,483                                       | 172.80                                 | 167.03                                     | 138.89                                     |
| <b>Total net assets in EUR</b>             |   | <b>246,477,507</b>                     | <b>195,053,931</b>                         | <b>147,982,954</b>                         |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco QI Global Multi-Factor Credits</b>    |   |  |  |  |
| CH EUR  | 28,428                                      | 80.33                                  | 82.37                                      | 79.96                                      |
| FH EUR  | 10,803                                      | 104.06                                 | 104.58                                     | 98.54                                      |
| IH EUR  | 5,256,667                                   | 104.83                                 | 105.33                                     | 99.15                                      |
| IH GBP <sup>2</sup>                             | 697,123                                     | 115.03                                 | 114.84                                     | 106.53                                     |
| IH JPY <sup>4</sup>                             | 2,848,399                                   | 9,222.55                               | 9,464.34                                   | 9,243.31                                   |
| IH USD <sup>1</sup>                             | 1,003,548                                   | 124.67                                 | 124.28                                     | 114.20                                     |
| ZBH GBP <sup>2</sup>                            | 968,770                                     | 103.90                                 | 106.40                                     | 102.57                                     |
| ZH EUR  | –   | –                                      | 103.07                                     | 96.62                                      |
| <b>Total net assets in EUR</b>                  |   | <b>1,036,895,328</b>                   | <b>1,181,424,809</b>                       | <b>932,075,154</b>                         |
| <b>Robeco QI Global Multi-Factor Bonds</b>      |   |  |  |  |
| IH EUR  | 94,627                                      | 89.73                                  | 89.96                                      | 85.04                                      |
| ZH GBP <sup>2</sup>                             | 216,897                                     | 93.55                                  | 93.01                                      | 86.37                                      |
| <b>Total net assets in EUR</b>                  |   | <b>32,423,819</b>                      | <b>28,979,266</b>                          | <b>21,946,621</b>                          |
| <b>Robeco Global Credits - Short Maturity</b>   |   |  |  |  |
| D2H USD <sup>1</sup>                            | 973,899                                     | 104.74                                 | 103.14                                     | 96.32                                      |
| DH EUR  | 1,763                                       | 105.72                                 | 104.80                                     | 99.75                                      |
| DH SEK <sup>3</sup>                             | 110,982                                     | 103.06                                 | 102.16                                     | 97.08                                      |
| FH EUR  | 76,545                                      | 97.95                                  | 96.94                                      | 92.01                                      |
| IBH GBP <sup>2</sup>                            | 279,283                                     | 92.73                                  | 93.73                                      | 91.68                                      |
| IH EUR  | 1,082,179                                   | 101.24                                 | 100.17                                     | 95.01                                      |
| IH GBP <sup>2</sup>                             | 425,252                                     | 109.21                                 | 107.37                                     | 100.37                                     |
| IH USD <sup>1</sup>                             | 359,133                                     | 107.47                                 | 105.55                                     | 97.95                                      |
| M2H EUR   | 833,929                                     | 98.39                                  | 97.72                                      | 93.42                                      |
| Z EUR   | 594,596                                     | 101.27                                 | –  | –  |
| <b>Total net assets in EUR</b>                  |   | <b>477,023,674</b>                     | <b>470,744,024</b>                         | <b>352,284,625</b>                         |
| <b>Robeco Corporate Hybrid Bonds</b>            |   |  |  |  |
| CH EUR  | 82,046                                      | 90.88                                  | 90.30                                      | 86.98                                      |
| IH EUR  | 2,215,899                                   | 111.93                                 | 108.13                                     | 99.47                                      |
| IH USD <sup>1</sup>                             | 16,315                                      | 127.13                                 | 121.87                                     | 109.69                                     |
| M2H EUR   | 88,135                                      | 102.20                                 | 99.43                                      | 92.80                                      |
| <b>Total net assets in EUR</b>                  |   | <b>266,428,468</b>                     | <b>270,367,666</b>                         | <b>161,670,839</b>                         |
| <b>Robeco QI Global Multi-Factor High Yield</b> |   |  |  |  |
| FH EUR  | 1,000                                       | 113.37                                 | 111.35                                     | 98.66                                      |
| FH USD <sup>1</sup>                             | 1,170                                       | 129.36                                 | 126.06                                     | 108.98                                     |
| IH EUR  | 13,094                                      | 113.97                                 | 111.90                                     | 99.06                                      |
| Z EUR   | 9,993                                       | 133.43                                 | 126.71                                     | 112.21                                     |
| <b>Total net assets in EUR</b>                  |   | <b>3,080,330</b>                       | <b>10,454,696</b>                          | <b>236,677,612</b>                         |

# Robeco Capital Growth Funds

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

|                                 | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---------------------------------|---|--|--|--|
| <b>Robeco SDG Credit Income</b> |   |  |  |  |
| Bx USD                          | 1,999,820                                   | 93.29                                  | 94.83                                      | 93.23                                      |
| BxH EUR <sup>8</sup>            | 354,812                                     | 89.17                                  | 90.52                                      | 89.33                                      |
| BxH HKD <sup>18</sup>           | 148,150                                     | 84.88                                  | 86.79                                      | 86.32                                      |
| BxH SGD <sup>19</sup>           | 1,958,005                                   | 84.32                                  | 85.86                                      | 85.31                                      |
| C USD                           | 1,432,433                                   | 94.25                                  | 95.58                                      | 93.57                                      |
| CH EUR <sup>8</sup>             | 69,902                                      | 86.71                                  | 87.76                                      | 86.15                                      |
| CH GBP <sup>9</sup>             | 134,285                                     | 94.44                                  | 95.70                                      | 93.98                                      |
| D2 USD                          | 261,876                                     | 107.69                                 | 106.24                                     | 98.38                                      |
| D3 USD                          | 213,757                                     | 86.95                                  | 88.61                                      | 87.63                                      |
| DH EUR <sup>8</sup>             | 176,219                                     | 97.19                                  | 96.43                                      | 90.93                                      |
| EH EUR <sup>8</sup>             | 7,959                                       | 86.45                                  | 88.57                                      | 85.79                                      |
| F USD                           | 32,983                                      | 100.29                                 | 98.45                                      | 90.28                                      |
| FH EUR <sup>8</sup>             | 106,770                                     | 93.81                                  | 92.85                                      | 87.12                                      |
| I USD                           | 757,389                                     | 121.64                                 | 119.35                                     | 109.34                                     |
| IBH GBP <sup>9</sup>            | 1,979,323                                   | 85.22                                  | 86.31                                      | 84.70                                      |
| IBx USD                         | 214,392                                     | 87.25                                  | 88.42                                      | 86.42                                      |
| IBxH SGD <sup>19</sup>          | 1,231,740                                   | 83.27                                  | 84.56                                      | 83.57                                      |
| IE USD                          | 3,432                                       | 9,693.92                               | 9,873.10                                   | 9,346.54                                   |
| IH EUR <sup>8</sup>             | 383,155                                     | 106.61                                 | 105.48                                     | 98.89                                      |
| IH GBP <sup>9</sup>             | 2,380,991                                   | 108.59                                 | 106.75                                     | 98.63                                      |
| M2H EUR <sup>8</sup>            | 19,593                                      | 97.97                                  | 97.57                                      | 92.69                                      |
| M3 USD                          | 644   | 84.43                                  | 86.15                                      | 85.41                                      |
| M3H EUR <sup>8</sup>            | 95,715                                      | 84.85                                  | 86.42                                      | 85.91                                      |
| ZBH AUD <sup>11</sup>           | 142,496                                     | 83.63                                  | 85.35                                      | 84.94                                      |
| ZH EUR <sup>8</sup>             | 3,996                                       | 95.73                                  | 94.42                                      | 87.95                                      |
| <b>Total net assets in USD</b>  |   | <b>1,404,168,592</b>                   | <b>1,195,575,365</b>                       | <b>926,877,670</b>                         |



# Robeco Capital Growth Funds

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

|                                    | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|------------------------------------|---|--|--|--|
| <b>Robeco Global SDG Credits</b>   |   |  |  |  |
| CH AUD <sup>7</sup>                | 308,104                                     | 79.37                                  | 81.09                                      | 79.81                                      |
| CH EUR                             | 75,846                                      | 89.95                                  | 91.89                                      | 89.12                                      |
| CH USD <sup>1</sup>                | 15,146                                      | 99.70                                  | 101.83                                     | 98.30                                      |
| DH EUR                             | 160,461                                     | 99.42                                  | 99.75                                      | 94.25                                      |
| DH SEK <sup>3</sup>                | 14,985,077                                  | 92.06                                  | 92.38                                      | 87.07                                      |
| DH USD <sup>1</sup>                | 85,772                                      | 112.33                                 | 111.85                                     | 103.13                                     |
| EH SEK <sup>3</sup>                | 1,218,248                                   | 102.32                                 | 104.97                                     | –  |
| FH CHF <sup>6</sup>                | 6,672                                       | 96.08                                  | 97.44                                      | 93.63                                      |
| FH EUR                             | 22,290                                      | 93.77                                  | 93.85                                      | 88.31                                      |
| FH GBP <sup>2</sup>                | 43,829                                      | 107.85                                 | 107.32                                     | 99.57                                      |
| FH USD <sup>1</sup>                | 150,150                                     | 102.39                                 | 101.74                                     | 93.42                                      |
| GH GBP <sup>2</sup>                | 2,089                                       | 90.27                                  | 92.39                                      | 87.66                                      |
| IBXH USD <sup>1</sup>              | 17,219                                      | 82.71                                  | 84.43                                      | 81.34                                      |
| IEH GBP <sup>2</sup>               | 579,505                                     | 90.09                                  | 92.25                                      | 87.53                                      |
| IH CHF <sup>6</sup>                | 251,337                                     | 94.14                                  | 95.45                                      | 91.61                                      |
| IH EUR                             | 4,176,750                                   | 101.74                                 | 101.85                                     | 95.77                                      |
| IH GBP <sup>2</sup>                | 4,797,426                                   | 106.38                                 | 105.83                                     | 98.11                                      |
| IH JPY <sup>4</sup>                | 2,463,297                                   | 8,123.75                               | 8,304.99                                   | 8,106.91                                   |
| IH NOK                             | 5,813,081                                   | 111.74                                 | 111.46                                     | 104.29                                     |
| IH SEK <sup>3</sup>                | 36,887,036                                  | 90.20                                  | 90.32                                      | 84.85                                      |
| IH USD <sup>1</sup>                | 798,127                                     | 115.62                                 | 114.84                                     | 105.39                                     |
| M2H EUR                            | 78  | 85.31                                  | 85.79                                      | 81.51                                      |
| Z EUR                              | 201   | 116.25                                 | 113.05                                     | 106.29                                     |
| Z GBP <sup>2</sup>                 | 218   | 105.86                                 | 105.26                                     | –  |
| ZH EUR                             | 48,653                                      | 105.30                                 | 105.13                                     | 98.32                                      |
| <b>Total net assets in EUR</b>     |   | <b>1,875,660,868</b>                   | <b>1,931,117,101</b>                       | <b>2,001,058,376</b>                       |
| <b>Robeco SDG High Yield Bonds</b> |   |  |  |  |
| DH EUR                             | –   | –                                      | 100.06                                     | 92.06                                      |
| DH NOK <sup>20</sup>               | 11,358                                      | 102.50                                 | 100.48                                     | –  |
| DH SEK <sup>3</sup>                | 8,031,068                                   | 102.49                                 | 100.78                                     | 92.52                                      |
| EH SEK <sup>3</sup>                | 449,627                                     | 106.01                                 | 107.52                                     | –  |
| FH EUR                             | 32,694                                      | 104.56                                 | 102.55                                     | 93.82                                      |
| FH USD <sup>1</sup>                | 12,600                                      | 114.08                                 | 110.99                                     | 99.17                                      |
| IE EUR                             | 860   | 9,898.61                               | 9,812.52                                   | 9,414.57                                   |
| IEH GBP <sup>2</sup>               | 595,291                                     | 93.89                                  | 95.26                                      | 89.44                                      |
| IEH USD <sup>1</sup>               | 77,666                                      | 112.40                                 | 113.92                                     | 102.93                                     |
| IH CHF <sup>6</sup>                | 84,597                                      | 105.45                                 | 104.66                                     | –  |
| IH EUR                             | 2,296,787                                   | 104.64                                 | 102.57                                     | 93.81                                      |
| IH GBP <sup>2</sup>                | 862   | 117.03                                 | 113.96                                     | 102.63                                     |
| IH USD <sup>1</sup>                | 12,132                                      | 118.52                                 | 115.27                                     | 102.91                                     |
| ZH GBP <sup>2</sup>                | 136,355                                     | 121.62                                 | 118.05                                     | 105.59                                     |
| <b>Total net assets in EUR</b>     |   | <b>434,778,592</b>                     | <b>471,661,697</b>                         | <b>298,876,243</b>                         |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Global Green Bonds</b>                               |   |  |  |  |
| DH EUR   | 2,525                                       | 85.37                                  | 87.42                                      | 82.59                                      |
| FH EUR   | 1,670                                       | 86.49                                  | 88.41                                      | 83.26                                      |
| IH CHF <sup>6</sup>  | –   | –                                      | 86.19                                      | 82.69                                      |
| IH NOK <sup>20</sup>   | 8,263,207                                   | 85.73                                  | 87.26                                      | 81.58                                      |
| IH USD <sup>1</sup>  | 69,039                                      | 104.97                                 | 106.46                                     | 97.82                                      |
| ZH EUR   | 333,852                                     | 86.14                                  | 87.82                                      | 82.27                                      |
| ZH GBP <sup>2</sup>  | 336,984                                     | 109.10                                 | 110.52                                     | 102.04                                     |
| <b>Total net assets in EUR</b>                                 |   | <b>141,319,513</b>                     | <b>144,384,743</b>                         | <b>61,240,412</b>                          |
| <b>Robeco Climate Global Credits</b>                           |   |  |  |  |
| DH EUR   | 2,109                                       | 83.49                                  | 84.21                                      | 79.64                                      |
| DH USD <sup>1</sup>  | 1,213                                       | 89.55                                  | 89.64                                      | 82.70                                      |
| DHCo EUR   | 1,000                                       | 105.92                                 | 106.83                                     | –  |
| FH EUR   | 1,000                                       | 84.72                                  | 85.25                                      | 80.30                                      |
| FH USD <sup>1</sup>  | 1,213                                       | 90.84                                  | 90.74                                      | 83.38                                      |
| FHCo EUR   | 1,000                                       | 106.23                                 | 106.92                                     | –  |
| IBH JPY <sup>4</sup>   | 150,000                                     | 7,512.45                               | 7,733.64                                   | 7,704.17                                   |
| IH EUR   | 127,722                                     | 84.92                                  | 85.44                                      | 80.42                                      |
| IH GBP <sup>2</sup>  | 2,948,914                                   | 88.41                                  | 88.37                                      | 82.02                                      |
| IH USD <sup>1</sup>  | 1,575,741                                   | 91.11                                  | 90.98                                      | 83.54                                      |
| IHCo EUR   | 1,000                                       | 106.29                                 | 106.94                                     | –  |
| ZH GBP <sup>2</sup>  | 672,344                                     | 113.21                                 | 112.88                                     | 104.23                                     |
| <b>Total net assets in EUR</b>                                 |   | <b>549,405,412</b>                     | <b>399,206,184</b>                         | <b>118,593,292</b>                         |
| <b>Robeco Climate Global Bonds</b>                             |   |  |  |  |
| DH EUR   | 15,668                                      | 81.83                                  | 84.29                                      | 81.84                                      |
| DH USD <sup>1</sup>  | 1,789                                       | 86.98                                  | 88.96                                      | 84.48                                      |
| FH EUR   | 1,832                                       | 82.77                                  | 85.10                                      | 82.53                                      |
| FH USD <sup>1</sup>  | 1,213                                       | 88.11                                  | 89.97                                      | 85.05                                      |
| IH EUR   | 154,837                                     | 83.10                                  | 85.42                                      | 82.58                                      |
| IH GBP <sup>2</sup>  | 937   | 86.41                                  | 88.29                                      | 84.15                                      |
| IH USD <sup>1</sup>  | 1,213                                       | 88.30                                  | 90.13                                      | 85.19                                      |
| ZH EUR   | 311,423                                     | 86.56                                  | 88.76                                      | 85.37                                      |
| <b>Total net assets in EUR</b>                                 |   | <b>41,697,668</b>                      | <b>36,843,814</b>                          | <b>46,482,353</b>                          |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b> |   |  |  |  |
| DH EUR   | 1,012                                       | 97.77                                  | 98.94                                      | 94.03                                      |
| DH USD <sup>1</sup>  | 1,073                                       | 102.98                                 | 103.46                                     | 95.94                                      |
| FH EUR   | 1,000                                       | 98.38                                  | 99.41                                      | 94.19                                      |
| FH USD <sup>1</sup>  | 1,073                                       | 103.60                                 | 103.94                                     | 96.10                                      |
| IH EUR   | 93,000                                      | 98.55                                  | 99.54                                      | 94.24                                      |
| IH USD <sup>1</sup>  | 1,073                                       | 103.78                                 | 104.08                                     | 96.15                                      |
| <b>Total net assets in EUR</b>                                 |   | <b>9,673,111</b>                       | <b>9,757,818</b>                           | <b>9,524,704</b>                           |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco Transition Emerging Credits</b>     |   |  |  |  |
| Bx USD  | 270   | 99.73                                  | –  | –  |
| D USD   | 2,588                                       | 131.06                                 | 127.51                                     | 118.72                                     |
| D3 USD  | 267   | 98.19                                  | 99.11                                      | –  |
| FH EUR <sup>8</sup>                           | 217,423                                     | 117.61                                 | 114.96                                     | 108.91                                     |
| I USD   | 24,981                                      | 118.35                                 | 114.75                                     | 106.12                                     |
| IBx USD                                       | 267   | 100.67                                 | 101.11                                     | –  |
| IH CHF <sup>12</sup>                          | 192,360                                     | 109.79                                 | 108.55                                     | 104.86                                     |
| M USD   | 267   | 108.25                                 | 105.61                                     | –  |
| M3 USD  | 267   | 96.88                                  | 98.28                                      | –  |
| Z USD   | 803,488                                     | 152.61                                 | 147.45                                     | 135.39                                     |
| ZH EUR <sup>8</sup>                           | 210,035                                     | 111.49                                 | 108.54                                     | 102.02                                     |
| <b>Total net assets in USD</b>                |   | <b>202,054,533</b>                     | <b>187,404,585</b>                         | <b>148,441,834</b>                         |
| <b>Robeco Climate Global High Yield Bonds</b> |   |  |  |  |
| DH EUR  | 1,000                                       | 106.10                                 | 104.85                                     | –  |
| DH USD <sup>1</sup>                           | 1,075                                       | 107.61                                 | 105.55                                     | –  |
| FH EUR  | 1,000                                       | 106.53                                 | 105.00                                     | –  |
| FH USD <sup>1</sup>                           | 1,075                                       | 108.04                                 | 105.71                                     | –  |
| I EUR   | 1,353,250                                   | 109.13                                 | 104.49                                     | –  |
| IH EUR  | 1,389,024                                   | 106.65                                 | 105.05                                     | –  |
| IH USD <sup>1</sup>                           | 1,075                                       | 108.16                                 | 105.76                                     | –  |
| ZH GBP <sup>2</sup>                           | 117,425                                     | 103.08                                 | 100.61                                     | –  |
| <b>Total net assets in EUR</b>                |   | <b>310,633,432</b>                     | <b>262,914,374</b>                         | –  |
| <b>Robeco High Income Green Bonds</b>         |   |  |  |  |
| C EUR   | 250   | 99.70                                  | –  | –  |
| CH GBP <sup>2</sup>                           | 846   | 99.68                                  | –  | –  |
| CH USD <sup>1</sup>                           | 1,073                                       | 99.76                                  | –  | –  |
| D EUR   | 250   | 99.69                                  | –  | –  |
| DH USD <sup>1</sup>                           | 1,073                                       | 99.76                                  | –  | –  |
| E EUR   | 3   | 9,969.48                               | –  | –  |
| F EUR   | 250   | 99.70                                  | –  | –  |
| FH GBP <sup>2</sup>                           | 846   | 99.68                                  | –  | –  |
| FH USD <sup>1</sup>                           | 1,073                                       | 99.76                                  | –  | –  |
| GH GBP <sup>2</sup>                           | 846   | 99.68                                  | –  | –  |
| GH USD <sup>1</sup>                           | 1,073                                       | 99.76                                  | –  | –  |
| I EUR   | 89,500                                      | 99.71                                  | –  | –  |
| IB EUR  | 250   | 99.71                                  | –  | –  |
| IE EUR  | 250   | 99.71                                  | –  | –  |
| IEH USD <sup>1</sup>                          | 1,073                                       | 99.77                                  | –  | –  |
| IH USD <sup>1</sup>                           | 1,073                                       | 99.77                                  | –  | –  |
| <b>Total net assets in EUR</b>                |   | <b>9,976,145</b>                       | –  | –  |

# Robeco Capital Growth Funds

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

|                                       | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---------------------------------------|---|--|--|--|
| <b>Robeco Euro Government Bonds</b>   |   |  |  |  |
| 2C EUR                                | 2,927                                       | 74.78                                  | 78.03                                      | 73.89                                      |
| 2E EUR                                | 652   | 80.01                                  | 82.43                                      | 76.86                                      |
| 2F EUR                                | 1,703                                       | 89.37                                  | 91.87                                      | 85.26                                      |
| 2I EUR                                | –   | –                                      | 92.24                                      | 85.55                                      |
| C EUR                                 | 2,790,510                                   | 91.45                                  | 95.43                                      | 90.37                                      |
| D EUR                                 | 650,272                                     | 144.55                                 | 148.73                                     | 138.29                                     |
| E EUR                                 | 10,051                                      | 94.15                                  | 96.99                                      | 90.43                                      |
| F EUR                                 | 304,895                                     | 114.86                                 | 118.07                                     | 109.61                                     |
| G EUR                                 | 47,232                                      | 89.76                                  | 92.55                                      | 86.31                                      |
| I EUR                                 | 2,225,565                                   | 154.78                                 | 159.06                                     | 147.53                                     |
| IE EUR                                | 3   | 9,936.56                               | –  | –  |
| IHI EUR                               | 1   | 100.20                                 | 102.80                                     | 95.39                                      |
| Z EUR                                 | 1,167,196                                   | 161.91                                 | 166.07                                     | 153.47                                     |
| <b>Total net assets in EUR</b>        |   | <b>923,305,140</b>                     | <b>954,423,958</b>                         | <b>823,169,833</b>                         |
| <b>Robeco Euro Credit Bonds</b>       |   |  |  |  |
| C EUR                                 | 43,331                                      | 88.06                                  | 89.23                                      | 84.57                                      |
| D EUR                                 | 163,975                                     | 142.49                                 | 141.76                                     | 130.83                                     |
| DH CHF <sup>6</sup>                   | 2,255                                       | 113.36                                 | 114.18                                     | 107.55                                     |
| F EUR                                 | 74,380                                      | 119.94                                 | 119.12                                     | 109.54                                     |
| I EUR                                 | 6,556,655                                   | 156.55                                 | 155.42                                     | 142.81                                     |
| M2 EUR                                | 8,669                                       | 95.08                                  | 94.98                                      | 88.35                                      |
| Z EUR                                 | 962,837                                     | 171.51                                 | 169.88                                     | 155.37                                     |
| <b>Total net assets in EUR</b>        |   | <b>1,228,744,373</b>                   | <b>1,178,273,224</b>                       | <b>1,222,623,005</b>                       |
| <b>Robeco All Strategy Euro Bonds</b> |   |  |  |  |
| B EUR                                 | 313,460                                     | 79.00                                  | 82.70                                      | 80.17                                      |
| C EUR                                 | 1,433,891                                   | 84.51                                  | 88.33                                      | 85.32                                      |
| D EUR                                 | 555,083                                     | 82.78                                  | 85.37                                      | 80.70                                      |
| F EUR                                 | 12,008                                      | 108.46                                 | 111.66                                     | 105.18                                     |
| I EUR                                 | 12,052                                      | 145.27                                 | 149.50                                     | 140.69                                     |
| <b>Total net assets in EUR</b>        |   | <b>194,947,209</b>                     | <b>214,780,205</b>                         | <b>268,169,461</b>                         |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco European High Yield Bonds</b> |   |  |  |  |
| 0IH EUR                                 | 1,758                                       | 132.99                                 | 130.69                                     | 116.88                                     |
| DH CHF <sup>6</sup>                     | 900   | 118.00                                 | 117.87                                     | 108.25                                     |
| DH EUR                                  | 65,854                                      | 241.01                                 | 237.58                                     | 213.82                                     |
| DH USD <sup>1</sup>                     | 44  | 148.06                                 | 144.86                                     | 127.54                                     |
| EH EUR                                  | 6,893                                       | 103.06                                 | 104.30                                     | 96.30                                      |
| FH CHF <sup>6</sup>                     | 15,734                                      | 123.20                                 | 122.72                                     | 112.12                                     |
| FH EUR                                  | 97,199                                      | 151.07                                 | 148.52                                     | 132.93                                     |
| IH CHF <sup>6</sup>                     | 293,447                                     | 104.21                                 | –  | –  |
| IH EUR                                  | 670,029                                     | 269.59                                 | 264.93                                     | 236.94                                     |
| MBxH USD <sup>1</sup>                   | 926   | 82.53                                  | 84.07                                      | 80.47                                      |
| ZH EUR                                  | 1,472,285                                   | 110.68                                 | 108.40                                     | –  |
| <b>Total net assets in EUR</b>          |   | <b>407,866,738</b>                     | <b>368,146,061</b>                         | <b>216,048,147</b>                         |
| <b>Robeco Transition Asian Bonds</b>    |   |  |  |  |
| BX USD                                  | 260   | 92.51                                  | 93.60                                      | 93.70                                      |
| D USD                                   | 100,047                                     | 105.20                                 | 102.76                                     | 96.51                                      |
| DH EUR <sup>8</sup>                     | 1,000                                       | 100.01                                 | 98.43                                      | 94.63                                      |
| F USD                                   | 625   | 106.31                                 | 103.59                                     | 96.81                                      |
| FH EUR <sup>8</sup>                     | 1,000                                       | 101.08                                 | 99.23                                      | 94.93                                      |
| I USD                                   | 260   | 106.50                                 | 103.73                                     | 96.86                                      |
| IH EUR <sup>8</sup>                     | 1,000                                       | 101.26                                 | 99.37                                      | 94.98                                      |
| <b>Total net assets in USD</b>          |   | <b>10,967,266</b>                      | <b>10,686,848</b>                          | <b>10,034,017</b>                          |
| <b>Robeco Euro SDG Credits</b>          |   |  |  |  |
| 0E EUR                                  | 609   | 87.19                                  | 88.38                                      | 82.43                                      |
| B EUR                                   | 59,804                                      | 84.57                                  | 85.87                                      | 81.93                                      |
| C EUR                                   | 625,914                                     | 87.43                                  | 88.63                                      | 84.26                                      |
| D EUR                                   | 1,457,233                                   | 129.37                                 | 128.76                                     | 119.22                                     |
| F EUR                                   | 760,038                                     | 116.57                                 | 115.82                                     | 106.86                                     |
| I EUR                                   | 6,337,967                                   | 137.49                                 | 136.55                                     | 125.89                                     |
| IE EUR                                  | 4,055                                       | 9,587.98                               | 9,737.68                                   | 9,084.07                                   |
| IEH CHF <sup>6</sup>                    | 6,790                                       | 87.41                                  | 89.94                                      | 85.62                                      |
| IH CHF <sup>6</sup>                     | 216,586                                     | 98.81                                  | 99.38                                      | 93.51                                      |
| IH GBP <sup>2</sup>                     | 5,340                                       | 107.56                                 | 106.16                                     | 96.49                                      |
| IH USD <sup>1</sup>                     | 4,391                                       | 99.10                                  | 97.75                                      | 88.14                                      |
| <b>Total net assets in EUR</b>          |   | <b>1,271,158,649</b>                   | <b>1,230,155,686</b>                       | <b>968,829,990</b>                         |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Financial Institutions Bonds</b>     |   |  |  |  |
| 0D EUR   | 107,558                                     | 114.55                                 | 111.44                                     | 101.20                                     |
| 0F EUR   | 6,628                                       | 118.26                                 | 114.82                                     | 103.85                                     |
| 0I EUR   | 34,393                                      | 121.80                                 | 118.22                                     | 106.84                                     |
| B EUR  | 452,541                                     | 95.90                                  | 95.66                                      | 90.90                                      |
| BH SGD <sup>16</sup>                           | 81,992                                      | 89.05                                  | 88.90                                      | 85.71                                      |
| BH USD <sup>1</sup>                            | 445,823                                     | 92.36                                  | 92.14                                      | 87.42                                      |
| C EUR  | 1,169,720                                   | 93.24                                  | 92.83                                      | 87.87                                      |
| CH USD <sup>1</sup>                            | 84,750                                      | 97.71                                  | 97.28                                      | 91.92                                      |
| D EUR  | 1,312,796                                   | 171.44                                 | 166.80                                     | 151.47                                     |
| D2H USD <sup>1</sup>                           | 162,874                                     | 135.55                                 | 131.34                                     | 117.47                                     |
| D3H USD <sup>1</sup>                           | 312,334                                     | 99.28                                  | 99.40                                      | 94.97                                      |
| DH USD <sup>1</sup>                            | 467,647                                     | 157.88                                 | 152.45                                     | 135.40                                     |
| F EUR  | 973,694                                     | 110.14                                 | 106.94                                     | 96.72                                      |
| FH USD <sup>1</sup>                            | 92,270                                      | 159.42                                 | 153.63                                     | 135.91                                     |
| I EUR  | 5,995,462                                   | 181.68                                 | 176.33                                     | 159.36                                     |
| IB EUR   | 3,016,080                                   | 92.42                                  | 91.97                                      | 86.98                                      |
| IBH USD <sup>1</sup>                           | 51,189                                      | 102.39                                 | 101.92                                     | 96.22                                      |
| IH CHF <sup>6</sup>                            | 23,857                                      | 119.24                                 | 117.15                                     | 108.06                                     |
| IH GBP <sup>2</sup>                            | 12,553                                      | 136.55                                 | 131.71                                     | 117.35                                     |
| IH JPY <sup>4</sup>                            | 109,299                                     | 10,724.65                              | 10,627.06                                  | 9,965.71                                   |
| IH USD <sup>1</sup>                            | 401,761                                     | 156.04                                 | 150.31                                     | 132.86                                     |
| M2 EUR   | 54,073                                      | 102.87                                 | 100.56                                     | 92.19                                      |
| M2H USD <sup>1</sup>                           | 28,881                                      | 120.70                                 | 117.10                                     | 105.00                                     |
| M3 EUR   | 5,950                                       | 88.19                                  | 88.39                                      | 84.80                                      |
| M3H USD <sup>1</sup>                           | 34,471                                      | 89.43                                  | 89.65                                      | 85.89                                      |
| MH USD <sup>1</sup>                            | 42,141                                      | 145.66                                 | 140.79                                     | 125.30                                     |
| <b>Total net assets in EUR</b>                 |   | <b>2,146,498,193</b>                   | <b>1,738,692,684</b>                       | <b>1,752,670,149</b>                       |
| <b>Robeco Investment Grade Corporate Bonds</b> |   |  |  |  |
| 0I EUR   | 204   | 100.76                                 | 100.59                                     | 93.16                                      |
| B EUR  | 30,418                                      | 87.99                                  | 89.62                                      | 85.91                                      |
| C EUR  | 350,691                                     | 83.83                                  | 85.23                                      | 81.41                                      |
| D EUR  | 28,576                                      | 142.17                                 | 142.27                                     | 132.33                                     |
| F EUR  | 9,709                                       | 115.58                                 | 115.47                                     | 107.03                                     |
| I EUR  | 89,830                                      | 157.48                                 | 157.27                                     | 145.66                                     |
| IE EUR   | 35,385                                      | 104.68                                 | 106.26                                     | 99.64                                      |
| <b>Total net assets in EUR</b>                 |   | <b>55,130,835</b>                      | <b>92,181,871</b>                          | <b>104,856,626</b>                         |

# Robeco Capital Growth Funds

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

|   | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|---|---|--|--|--|
| <b>Robeco US Green Bonds</b>                  |   |  |  |  |
| D USD   | 1,177                                       | 89.41                                  | 90.35                                      | 85.72                                      |
| DH EUR <sup>8</sup>                           | 1,000                                       | 84.08                                  | 85.64                                      | 83.24                                      |
| F USD   | 1,177                                       | 90.33                                  | 91.12                                      | 86.15                                      |
| FH EUR <sup>8</sup>                           | 1,000                                       | 84.93                                  | 86.35                                      | 83.66                                      |
| I USD   | 8,236                                       | 90.41                                  | 91.19                                      | 86.19                                      |
| IH EUR  | 1,000                                       | 85.03                                  | 86.43                                      | 83.70                                      |
| IH GBP <sup>9</sup>                           | 858   | 100.08                                 | –  | –  |
| S USD   | 90  | 90.61                                  | 91.35                                      | 86.27                                      |
| SEH EUR <sup>8</sup>                          | 24  | 9,548.28                               | 9,897.48                                   | 9,676.45                                   |
| SEH GBP <sup>9</sup>                          | 5,424                                       | 86.10                                  | 88.64                                      | 86.18                                      |
| SH EUR <sup>8</sup>                           | 318,780                                     | 85.17                                  | 86.55                                      | 83.75                                      |
| SH GBP <sup>9</sup>                           | 29,731                                      | 88.46                                  | 89.31                                      | 85.14                                      |
| <b>Total net assets in USD</b>                |   | <b>34,600,768</b>                      | <b>228,658,162</b>                         | <b>246,421,908</b>                         |
| <b>Robeco Euro SDG Short Duration Bonds</b>   |   |  |  |  |
| D EUR   | 250   | 100.24                                 | –  | –  |
| DH CHF <sup>6</sup>                           | 988   | 99.98                                  | –  | –  |
| F EUR   | 250   | 100.27                                 | –  | –  |
| FH CHF <sup>6</sup>                           | 988   | 100.01                                 | –  | –  |
| I EUR   | 96,500                                      | 100.28                                 | –  | –  |
| IH CHF <sup>6</sup>                           | 988   | 100.02                                 | –  | –  |
| <b>Total net assets in EUR</b>                |   | <b>10,035,175</b>                      | –  | –  |
| <b>Robeco QI Multi Factor Absolute Return</b> |   |  |  |  |
| I EUR   | –   | –                                      | 83.64                                      | 83.88                                      |
| IH USD <sup>1</sup>                           | –   | –                                      | 91.39                                      | 90.07                                      |
| <b>Total net assets in EUR</b>                |   | –                                      | <b>4,027,867</b>                           | <b>4,041,106</b>                           |
| <b>Robeco Sustainable Income Allocation</b>   |   |  |  |  |
| B EUR   | 250   | 100.17                                 | –  | –  |
| C EUR   | 250   | 100.31                                 | –  | –  |
| D EUR   | 250   | 101.41                                 | –  | –  |
| D USD <sup>1</sup>                            | 250   | 117.66                                 | –  | –  |
| E EUR   | 51,189                                      | 55.74                                  | –  | –  |
| F EUR   | 250   | 101.55                                 | –  | –  |
| G EUR   | 2,241,396                                   | 56.91                                  | –  | –  |
| I EUR   | 250   | 101.58                                 | –  | –  |
| I USD <sup>1</sup>                            | 250   | 118.81                                 | –  | –  |
| <b>Total net assets in EUR</b>                |   | <b>130,601,479</b>                     | –  | –  |

# Robeco Capital Growth Funds

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

|  | Shares outstanding<br>as at<br>30 June 2024 | NAV per share<br>as at<br>30 June 2024 | NAV per share<br>as at<br>31 December 2023 | NAV per share<br>as at<br>31 December 2022 |
|--|---|--|--|--|
| <b>Robeco Sustainable Dynamic Allocation</b>     |   |  |  |  |
| B EUR  | 250   | 103.09                                 | –  | –  |
| C EUR  | 250   | 103.28                                 | –  | –  |
| D EUR  | 250   | 103.60                                 | –  | –  |
| D USD <sup>1</sup>                               | 250   | 131.30                                 | –  | –  |
| E EUR  | 23,128                                      | 101.88                                 | –  | –  |
| F EUR  | 82,883                                      | 112.26                                 | –  | –  |
| G EUR  | 1,975,745                                   | 95.45                                  | –  | –  |
| I EUR  | 250   | 103.82                                 | –  | –  |
| I USD <sup>1</sup>                               | 250   | 132.91                                 | –  | –  |
| <b>Total net assets in EUR</b>                   |   | <b>200,414,663</b>                     | –  | –  |
| <b>Robeco Sustainable Diversified Allocation</b> |   |  |  |  |
| B EUR  | 250   | 102.04                                 | –  | –  |
| C EUR  | 250   | 102.21                                 | –  | –  |
| D EUR  | 9,009                                       | 124.15                                 | –  | –  |
| D USD <sup>1</sup>                               | 250   | 122.27                                 | –  | –  |
| E EUR  | 250   | 102.80                                 | –  | –  |
| F EUR  | 690   | 128.75                                 | –  | –  |
| F2 EUR   | 1,021,091                                   | 128.74                                 | –  | –  |
| G EUR  | 250   | 102.97                                 | –  | –  |
| I EUR  | 148   | 129.15                                 | –  | –  |
| I USD <sup>1</sup>                               | 250   | 123.64                                 | –  | –  |
| <b>Total net assets in EUR</b>                   |   | <b>132,844,808</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 Japanese Yen (JPY). The reference currency of the sub-fund is the Euro (EUR).

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

<sup>6</sup> This class is denominated in Swiss Francs (CHF). The reference currency of the sub-fund is the Euro (EUR).

<sup>7</sup> This class is denominated in Australian Dollars (AUD). The reference currency of the sub-fund is the Euro (EUR).

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

<sup>9</sup> This class is denominated in British Pounds (GBP). The reference currency of the sub-fund is the US Dollars (USD).

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

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

<sup>12</sup> This class is denominated in Swiss Francs (CHF). The reference currency of the sub-fund is the US Dollars (USD).

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

<sup>14</sup> This class is denominated in US Dollars (USD). The reference currency of the sub-fund is the Chinese Yuan (CNH).

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

<sup>16</sup> This class is denominated in Singapore Dollars (SGD). 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).

<sup>20</sup> This class is denominated in Norwegian Krone (NOK). The reference currency of the sub-fund is the Euro (EUR).



# Notes to the financial statements as at 30 June 2024

## 1. General

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 value 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 and became effective as per 1 January 2022. 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 the 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, D3H, DCo, DHC0, DH, DHL, DL, F, F2, F2H, FCo, FHC0, FH, FHL, FL, I, ICo, IHCo, IH, IHI, IHL, IL, IM, IMH, J, K, KH, M, M2, M2H, MH, ML, P, S, SEH, SH, X, XH, XG, XGH, Y, YH, Z, ZH, Z2, Z2H, 0D, 0DH, 0F, 0MH, 0FH, 0I, 0IH, 2F, 2FH, 2I, 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, M2, M3, M3H, MB, MBx, MBxH, SE, SEH, YE, YEH, ZB, ZBH, ZEH, 0BxH, 0CH, 0D3H, 0EH, 0EH, 0IEH, 2C, 2CH, 2E 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 Yuan (CNH), the Mexican Peso (MXN), the Hong Kong Dollar (HKD), the Singapore Dollar (SGD), the Swedish Krona (SEK), the Norwegian Krone (NOK), the Australian Dollar (AUD), the South African Rand (ZAR) and the Brazilian Real (BRL).

### 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, DCo, DH, DHC0, DL, F, F2, F2H, FCo, FH, FHC0, FL, I, ICo, IH, IHCo, IHI, IL, J, K, KH, M, M2, M2H, MH, ML, P, S, SH, X, XH, Y, YH, Z, Z2, Z2H, ZH, 0D, 0DH, 0F, 0FH, 0I, 0IH, 0MH, 2F and 2I 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 B, BH, Bx, BxH, C, CH, D3, D3H, E, EH, G, GH, IB, IBH, IBx, IBxH, IE, IEH, IExH, KE, M3, M3H, MBxH, SE, SEH, YE, YEH, ZB, ZBH, 0BxH, 0CH, 0D3H, 0E, 0EH, 0IEH, 2C and 2E 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 B, BH, Bx, BxH, C, CH, D3, D3H, E, EH, G, GH, IB, IBH, IBx, IBxH, IE, IEH, IExH, KE, M3, M3H, MBxH, SE, SEH, YE, YEH, ZB, ZBH, 0BxH, 0CH, 0D3H, 0E, 0EH, 0IEH, 2C and 2E 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

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

# Notes to the financial statements as at 30 June 2024 (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, when 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 company may, at its discretion, make a dilution adjustment to the net asset value per share on any valuation day. The company will retain the discretion in relation to the circumstances under which to make such a dilution adjustment. At the end of the reporting period, no swing adjustments were made.

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).

For any given valuation day, the swing factor adjustment is limited to a maximum of 2% of what the net asset value would otherwise be. In exceptional circumstances, the Board of Directors may, in the best interest of its shareholders, decide to temporarily increase the swing factor above the maximum-stated level. Such exceptional circumstances can be triggered by (but not limited to) high market volatility, disruption of markets or slowdown of the economy caused by terrorist attack or war (or other hostilities), serious pandemic or a natural disaster (such as a hurricane or a super typhoon).

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).

To avoid doubt, shareholders holding shares in the same share class will be treated in an identical manner.

### 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 pooling technique. 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.

### Affiliated parties

The Directors of the Company have appointed the affiliated entity Robeco Institutional Asset Management B.V. ("RIAM" or the "Management Company"), responsible on a day-to-day basis, under supervision of the Directors of the Company, to provide administration, marketing, portfolio management and investment advisory services in respect of all sub-funds. The Management Company may, from time to time, carry out its portfolio management activities through one or more of its European branches, which will in such case not be fully in charge of the day-to-day management of the relevant sub-fund.

The Management Company has delegated the administration, registrar and transfer functions to J.P. Morgan S.E, Luxembourg branch. The various sub-funds and share-classes will incur an annual management fee which reflects all expenses related to Company management, which is payable to the Management Company. The Directors of the Company are also Directors of Robeco QI Global Dynamic Duration, Robeco Global Total Return Bond Fund, Robeco All Strategies Funds, Robeco (LU) Funds III and Robeco Institutional Solutions Funds and Managers of RSSLF GP S.à r.l, which is in its turn general partner of Robeco Sustainable Senior Loan Feeder Fund SCA SICAV-RAIF and Robeco Sustainable Senior Loan Fund SCSp.

The delegated portfolio managers, Boston Partners Global Investors Inc., Robeco Hong Kong Ltd, Robeco Schweiz AG and Robeco Singapore Private Ltd are affiliated entities. The delegated portfolio managers are charged with the day-to-day management of the assets and receive a fee for that service.

Robeco Capital Growth Funds is affiliated with the entities belonging to ORIX Corporation Europe N.V. The affiliation with ORIX Corporation Europe N.V. is the result of the possibility of having decisive control or a substantial influence on the Company's business policy. 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 meaningful 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, Robeco Capital Growth Funds 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.

# Notes to the financial statements as at 30 June 2024 (continued)

## 1. General (continued)

### 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 net asset value per share. General investment risk can be broken down into market risk, concentration risk, currency risk and counterparty 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 value of investments may vary as a result of changes in political, economic or market circumstances. Therefore, no assurance can 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, region, or market. If this is the case, the concentration of sub-fund's investment portfolio 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 securities portfolio of the Sub-funds may be invested in transferable securities, money market instruments, UCITS or other UCIs and other eligible financial instruments denominated in currencies other than the Base currency of the Sub-fund. As a result, fluctuations in the exchange rate may have both a negative and a positive effect on the investment result of the Sub-funds. As part of an active currency policy, exposure to currencies may be hedged but Investors should note that there is no guarantee that the exposure of the currency in which the Shares are invested can be fully or effectively hedged against the base currency of the relevant Sub-fund. Investors should also note that the implementation of an active currency policy may, in certain circumstances, substantially reduce the benefit to Shareholders in the relevant class of Shares (for instance, if the base currency depreciates against the currency of the instrument in which the relevant Sub-fund is invested) and could thereby result in a decrease in the value of their shareholding.

#### Inflation risk

As a result of inflation (reduction in value of money), the actual investment income of each Sub-fund may be eroded.

#### 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. The positions that each sub-fund takes in terms of interest-rate swaps and credit default (index) swaps (where possible) are centrally cleared at a clearing house. This means that the sub-fund has a single central counter party (CCP) for derivative instruments with which the required collateral (margin) is exchanged on a daily basis. To hedge the initial required collateral (initial margin) and for the variable required collateral (variation margin), the sub-funds use cash.

#### 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 rank their short-term credit worthiness and on the basis of their net assets. Guarantees given by parent companies are also taken into account.

# Notes to the financial statements as at 30 June 2024 (continued)

## 1. General (continued)

### Financial instruments (continued)

#### Risks (continued)

##### Risk of lending financial instruments (continued)

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 178.

#### 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 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.

#### Sustainability risk

RIAM systematically incorporates sustainability factors, to the extent these present a material risk to a sub-fund, into its investment and portfolio construction processes, alongside traditional financial risk factors. This is done through ESG scoring methodologies using proprietary sustainability research and external resources which are built into the portfolio construction process.

Processes and controls for sustainability risk integration are embedded in a designated Sustainability Risk Policy, which is maintained by the risk management function and governed by the Risk Management Committee (RMC). The Sustainability Risk Policy is built on three pillars. The environmental or social characteristics promoted by a sub-fund or sustainable investment objective of a sub-fund is used to identify and assess the relevant material sustainability risk topics. Based on these characteristics or investment objectives sustainability risk is monitored. Sensitivity and scenario analyses are conducted on a frequent basis to assess any material impact climate change risk may have on the portfolio of a sub-fund.

#### Operational risk

The operational risk is the non inherent risk remaining after determining the risks as detailed afore (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 Combined 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 the 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 Combined Statement of Net Assets. Commitments to derivatives are not included in the Combined Statement of Net Assets. They are, however, explained in the Schedule of Investments. The unrealized results presented in the Combined 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 175 to 177. The Company is exposed to counterparty risk in respect of all amounts including collateral due to it from such brokers.

# Notes to the financial statements as at 30 June 2024 (continued)

## 2. Summary of significant accounting policies

### 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 2024 until 30 June 2024.

### Preparation and presentation of financial statements

The financial statements are prepared on the basis of the last net asset value calculated during the year (28 June 2024 for all sub-funds) 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-fund Robeco QI Multi Factor Absolute Return, that was liquidated on 4 April 2024.

### Combined figures

The combined figures are expressed in Euro and are presented for information purpose only. The combined figures are the sum of the statements of each sub-funds. 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 year. Cross sub-funds investments (where one sub-fund invested within sub-fund of the Company) are not eliminated from the combined statement.

### 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 Combined Statement of Operations and Changes in Net Assets. The table on page 251 shows the exchange rates as at 28 June 2024.

### 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, the instruments will be valued 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 reflect 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 net asset value.

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 reflect 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 the above valuation methods are inappropriate or misleading, 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.

### 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 future 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.

### Valuation of Russian Investments as at financial year-end:

As at 30 June 2024, the securities issued by Russian companies are valued at 'nil' in the schedules of investments of the respective sub-funds exposed to such securities. This nil value may not reflect the intrinsic value of those companies but rather reflect the fact that those securities are not tradable as of 30 June 2024.

# Notes to the financial statements as at 30 June 2024 (continued)

## 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 28 June 2024. The unrealized results of these transactions have been recorded gross in the Combined Statement of Net Assets under the heading 'Unrealized gain/loss on forward currency exchange contracts' and changes in unrealized results are recorded in the Combined Statement of Operations and Changes in Net Assets under the heading 'Net change in unrealized appreciation/(depreciation) on forward currency exchange contracts'.

The contracts outstanding as at 28 June 2024 are disclosed in the Schedule of Investments. Information on the collateral received or paid on these positions is stated in the table on pages 175 to 177. The paid collateral is restricted cash and is included in the Combined Statement of Net Assets under the assets 'Cash at bank and at brokers'. The received collateral is included in the Combined 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 2024. The unrealized gains/losses on interest rate swaps are recorded gross in the Combined Statement of Net Assets under the heading 'Swap contracts at fair value' and changes in unrealized results are recorded in the Combined Statement of Operations and Changes in Net Assets under the heading 'Net change in unrealized appreciation/(depreciation) on swaps contracts'. The contracts outstanding as at 30 June 2024 are disclosed in the Schedule of Investments. Information on the collateral on these positions is stated in the table on pages 175 to 177. The paid collateral is restricted cash and is included in the Combined Statement of Net Assets under the assets 'Cash at bank and at brokers'. The received collateral is included in the Combined Statement of Net Assets under the liabilities 'Due to brokers'.

## 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 market practice valuations models using observable market inputs. The unrealized gains/losses on credit default swaps are recorded gross in the Combined Statement of Net Assets under the heading 'Swap contracts at fair value' and changes in unrealized results are recorded in the Combined Statement of Operations and Changes in Net Assets under the heading 'Net change in unrealized appreciation/(depreciation) on Swaps contracts'. The contracts outstanding as at 30 June 2024 are disclosed in the Schedule of Investments. Information on the collateral on these positions is stated in the table on pages 175 to 177. The paid collateral is restricted cash and is included in the Combined Statement of Net Assets under the assets 'Cash at bank and at brokers'. The received collateral is included in the Combined 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 Combined Statement of Net Assets under the heading 'Cash at bank and at brokers'.

Changes in unrealized results and realized results during the year are both recorded in the Combined Statement of Operations and Changes in Net Assets. The contracts outstanding as at 30 June 2024 are disclosed in the Schedule of Investments.

# Notes to the financial statements as at 30 June 2024 (continued)

## 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 Combined Statement of Net Assets under the Assets 'Cash at bank and at brokers'. The received collateral is included in the Combined 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.

| <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 Global SDG Engagement Equities               | USD             | Cooperatieve Rabobank | Cash                      | –                          | 793,095                   |
| Robeco Quantum Market Neutral Equities              | EUR             | UBS                   | Cash                      | 31,105                     | 161                       |
| Robeco BP US Premium Equities                       | USD             | Goldman Sachs         | Cash                      | –                          | 3,950,000                 |
| Robeco BP US Large Cap Equities                     | USD             | Goldman Sachs         | Cash                      | –                          | 1,890,000                 |
| Robeco BP US Select Opportunities Equities          | USD             | Goldman Sachs         | Cash                      | –                          | 390,000                   |
| Robeco QI US Climate Beta Equities                  | USD             | Goldman Sachs         | Cash                      | –                          | 1,150,000                 |
| Robeco QI US Climate Beta Equities                  | USD             | BNP Paribas           | Cash                      | –                          | 1,125,338                 |
| Robeco Sustainable Property Equities                | EUR             | Barclays              | Cash                      | –                          | 420,000                   |
| Robeco Sustainable Property Equities                | EUR             | JPMorgan              | Cash                      | –                          | 290,000                   |
| Robeco Global Consumer Trends                       | EUR             | Barclays              | Cash                      | –                          | 650,000                   |
|   |                 | Cooperatieve          |                           |                            |                           |
| Robeco Sustainable Water Equities                   | EUR             | Rabobank              | Cash                      | –                          | 1,740,000                 |
| Robeco High Yield Bonds                             | EUR             | Barclays              | Cash                      | 1,994,042                  | 2,199,723                 |
| Robeco High Yield Bonds                             | EUR             | Citi                  | Cash                      | 17,992                     | 19,922,647                |
| Robeco High Yield Bonds                             | EUR             | HSBC                  | Cash                      | –                          | 910,000                   |
| Robeco High Yield Bonds                             | EUR             | Morgan Stanley        | Cash                      | –                          | 90,000                    |
| Robeco High Yield Bonds                             | EUR             | JPMorgan              | Cash                      | –                          | 7,290,000                 |
| Robeco Global Credits                               | EUR             | Barclays              | Cash                      | 14,577                     | 34,297,278                |
| Robeco Global Credits                               | EUR             | Citi                  | Cash                      | –                          | 190,000                   |
| Robeco Global Credits                               | EUR             | BNP Paribas           | Cash                      | –                          | 3,430,000                 |
| Robeco QI Dynamic High Yield                        | EUR             | Barclays              | Cash                      | –                          | 980,000                   |
| Robeco QI Dynamic High Yield                        | EUR             | Citi                  | Cash                      | 100,757                    | 3,407,142                 |
| Robeco QI Dynamic High Yield                        | EUR             | BNP Paribas           | Cash                      | –                          | 760,000                   |
| Robeco QI Global Multi-Factor Credits               | EUR             | Barclays              | Cash                      | 1,843                      | 7,337,818                 |
| Robeco QI Global Multi-Factor Credits               | EUR             | HSBC                  | Cash                      | –                          | 3,020,000                 |
| Robeco QI Global Multi-Factor Credits               | EUR             | JPMorgan              | Cash                      | –                          | 500,000                   |
| Robeco Global Credits - Short Maturity              | EUR             | Barclays              | Cash                      | –                          | 1,230,000                 |
| Robeco Global Credits - Short Maturity              | EUR             | Citi                  | Cash                      | –                          | 363,057                   |
| Robeco Global Credits - Short Maturity              | EUR             | BNP Paribas           | Cash                      | –                          | 270,000                   |
| Robeco Corporate Hybrid Bonds                       | EUR             | Citi                  | Cash                      | –                          | 305,828                   |
| Robeco Corporate Hybrid Bonds                       | EUR             | Goldman Sachs         | Cash                      | –                          | 1,296,944                 |
| Robeco QI Global Multi-Factor High Yield            | EUR             | Barclays              | Cash                      | –                          | 52,994                    |
| Robeco QI Global Multi-Factor High Yield            | EUR             | Citi                  | Cash                      | 21                         | 5,605                     |
| Robeco SDG Credit Income                            | USD             | Barclays              | Cash                      | 5,719,865                  | 1,590,000                 |
| Robeco SDG Credit Income                            | USD             | BNP Paribas           | Cash                      | 337,474                    | 4,580,000                 |
| Robeco Global SDG Credits                           | EUR             | Barclays              | Cash                      | –                          | 21,780,712                |
| Robeco Global SDG Credits                           | EUR             | HSBC                  | Cash                      | –                          | 4,010,000                 |
| Robeco Global SDG Credits                           | EUR             | BNP Paribas           | Cash                      | –                          | 880,000                   |
| Robeco SDG High Yield Bonds                         | EUR             | Barclays              | Cash                      | –                          | 3,000,000                 |
| Robeco SDG High Yield Bonds                         | EUR             | Citi                  | Cash                      | 677                        | 796,863                   |
| Robeco SDG High Yield Bonds                         | EUR             | BNP Paribas           | Cash                      | –                          | 420,000                   |
| Robeco Global Green Bonds                           | EUR             | Barclays              | Cash                      | –                          | 609,594                   |
| Robeco Climate Global Credits                       | EUR             | Barclays              | Cash                      | –                          | 559,613                   |
| Robeco Climate Global Bonds                         | EUR             | Barclays              | Cash                      | 26,912                     | 219,588                   |
| Robeco Climate Global Bonds                         | EUR             | Citi                  | Cash                      | 78                         | 75                        |
| Robeco QI Global SDG & Climate Multi-Factor Credits | EUR             | Barclays              | Cash                      | 56                         | 29,048                    |
| Robeco Transition Emerging Credits                  | USD             | Barclays              | Cash                      | –                          | 176,222                   |
| Robeco Transition Emerging Credits                  | USD             | Goldman Sachs         | Cash                      | –                          | 760,000                   |
| Robeco Climate Global High Yield Bonds              | EUR             | Barclays              | Cash                      | –                          | 1,530,000                 |

# Notes to the financial statements as at 30 June 2024 (continued)

## 7. Collateral (continued)

| Sub-fund name                           | Currency | Counterparty          | Type of collateral | Collateral received | Collateral pledged |
|---|----------|-----------------------|--------------------|---------------------|--------------------|
| Robeco Euro Government Bonds            | EUR      | Barclays              | Cash               | 35                  | 6,758,343          |
| Robeco Euro Government Bonds            | EUR      | Citi                  | Cash               | 47                  | 47                 |
| Robeco Euro Government Bonds            | EUR      | JPMorgan              | Cash               | –                   | –                  |
| Robeco Euro Credit Bonds                | EUR      | Barclays              | Cash               | 480,786             | –                  |
| Robeco All Strategy Euro Bonds          | EUR      | Barclays              | Cash               | 302,178             | 777,408            |
| Robeco All Strategy Euro Bonds          | EUR      | Citi                  | Cash               | 23,741              | 1,193,710          |
| Robeco European High Yield Bonds        | EUR      | Barclays              | Cash               | 8,497               | 8,521              |
| Robeco Transition Asian Bonds           | USD      | Barclays              | Cash               | –                   | 26,632             |
| Robeco Euro SDG Credits                 | EUR      | Barclays              | Cash               | –                   | 510,100            |
| Robeco Financial Institutions Bonds     | EUR      | Barclays              | Cash               | 538,972             | –                  |
| Robeco Financial Institutions Bonds     | EUR      | Citi                  | Cash               | –                   | 1,745,182          |
| Robeco Financial Institutions Bonds     | EUR      | JPMorgan              | Cash               | –                   | 1,170,000          |
| Robeco Financial Institutions Bonds     | EUR      | Cooperatieve Rabobank | Cash               | –                   | 520,000            |
| Robeco Investment Grade Corporate Bonds | EUR      | Barclays              | Cash               | –                   | 26,632             |
| Robeco US Green Bonds                   | USD      | Barclays              | Cash               | –                   | 318,226            |
| Robeco US Green Bonds                   | USD      | Goldman Sachs         | Cash               | –                   | 440,000            |
| Robeco Sustainable Income Allocation    | EUR      | Barclays              | Cash               | 910                 | 932                |
| Robeco Sustainable Income Allocation    | EUR      | Citi                  | Cash               | –                   | 1,669,730          |

<sup>1</sup> The unrealized results on Interest Rate Swaps and Credit Default Swaps are settled daily via collateral payments/receipts between the fund and the Central Clearing Party (London Clearing House), which is placed between the fund and the counterparty.

In addition to the ‘Cash at bank and at brokers/ Due to brokers’ reflected in the Combined 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 Combined Statement of Net Assets. The amount 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      | JPMorgan                          | Cash               | 160,000             | –                  |
| Robeco Global SDG Engagement Equities  | EUR      | Barclays                          | Cash               | 2,130,000           | –                  |
| Robeco Global SDG Engagement Equities  | EUR      | BNP Paribas                       | Cash               | 1,168,208           | –                  |
| Robeco Global SDG Engagement Equities  | EUR      | HSBC                              | Cash               | 310,000             | –                  |
| Robeco Global SDG Engagement Equities  | EUR      | JPMorgan                          | Cash               | 970,000             | –                  |
| Robeco Global SDG Engagement Equities  | EUR      | UBS Cooperatieve Rabobank         | Cash               | 330,000             | –                  |
| Robeco QI Global Multi-Factor Credits  | EUR      | Rabobank                          | Cash               | 190,000             | –                  |
| Robeco QI Global Multi-Factor Bonds    | EUR      | BNP Paribas Cooperatieve Rabobank | Cash               | 270,000             | –                  |
| Robeco Global Credits - Short Maturity | EUR      | Cooperatieve Rabobank             | Cash               | 430,000             | –                  |
| Robeco Corporate Hybrid Bonds          | EUR      | Cooperatieve Rabobank             | Cash               | 630,000             | –                  |
| Robeco Corporate Hybrid Bonds          | EUR      | JPMorgan                          | Cash               | 10,000              | –                  |
| Robeco SDG Credit Income               | EUR      | HSBC Cooperatieve Rabobank        | Cash               | 1,095,329           | –                  |
| Robeco SDG Credit Income               | EUR      | Rabobank                          | Cash               | 4,972,920           | –                  |
| Robeco SDG Credit Income               | EUR      | ING Bank                          | Cash               | 5,058,660           | –                  |
| Robeco SDG High Yield Bonds            | EUR      | JPMorgan                          | Cash               | 1,120,000           | –                  |
| Robeco Global Green Bonds              | EUR      | Barclays                          | Cash               | 280,000             | –                  |
| Robeco Transition Emerging Credits     | EUR      | HSBC                              | Cash               | 182,198             | –                  |
| Robeco Transition Emerging Credits     | EUR      | JPMorgan                          | Cash               | 660,000             | –                  |
| Robeco Global Credits                  | EUR      | HSBC Cooperatieve Rabobank        | Cash               | 1,170,000           | –                  |
| Robeco Global Credits                  | EUR      | Rabobank                          | Cash               | 1,520,000           | –                  |



# Notes to the financial statements as at 30 June 2024 (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 Global Credits                  | EUR             | JPMorgan                         | Cash                      | 1,690,000                  | –                         |
| Robeco Climate Global High Yield Bonds | EUR             | JPMorgan                         | Cash                      | 1,170,000                  | –                         |
| Robeco European High Yield Bonds       | EUR             | BNP Paribas                      | Cash                      | 400,000                    | –                         |
| Robeco European High Yield Bonds       | EUR             | JPMorgan                         | Cash                      | 10,000                     | –                         |
| Robeco Climate Global Credits          | EUR             | Barclays                         | Cash                      | 1,390,000                  | –                         |
| Robeco High Yield Bonds                | EUR             | BNP Paribas                      | Cash                      | 3,090,000                  | –                         |
| Robeco High Yield Bonds                | EUR             | Goldman Sachs                    | Cash                      | 670,000                    | –                         |
| Robeco High Yield Bonds                | EUR             | Societe Generale                 | Cash                      | 1,700,000                  | –                         |
| Robeco High Yield Bonds                | EUR             | ING Bank                         | Cash                      | 550,000                    | –                         |
| Robeco New World Financials            | EUR             | JPMorgan                         | Cash                      | 360,000                    | –                         |
| Robeco Global SDG Credits              | EUR             | Societe Generale<br>Cooperatieve | Cash                      | 280,000                    | –                         |
| Robeco Global SDG Credits              | EUR             | Rabobank                         | Cash                      | 3,980,000                  | –                         |
| Robeco Global SDG Credits              | EUR             | JPMorgan                         | Cash                      | 1,520,000                  | –                         |
| Robeco Financial Institutions Bonds    | EUR             | Barclays                         | Cash                      | 3,330,000                  | –                         |
| Robeco Euro SDG Credits                | EUR             | BNP Paribas                      | Cash                      | 340,000                    | –                         |

## 8. Schedule of Investments

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

## Notes to the financial statements as at 30 June 2024 (continued)

### 9. Securities lending

J.P. Morgan SE, Luxembourg Branch is a lending agent for all the Fund's securities lending transactions. J.P. Morgan SE, Luxembourg Branch is authorized to retain a fee in an amount equal to (A) 25% of the income from securities-lending transactions for any loans which generate a return of 0.5% or less and (B) 10% of the income from securities-lending transactions for any loans which generate a return greater than 0.5% of the sum of (i) earnings derived from authorized investments (as adjusted for any rebate paid or received by J.P. Morgan SE, Luxembourg Branch) (ii) any fee, paid or payable by the borrower with respect to loans (including any loan fee but excluding any compensation payable by borrower under the Master Securities Lending Agreement ("MSLA") in connection with a loan (net, however, of any other amount payable by a 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 SE, Luxembourg Branch. 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 pages 1123 and further.

| 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 BP Global<br>Premium Equities        | EUR                  | Barclays         | 28,573,548   | –  | 29,179,264                                      | 29,179,264                                  |
| Robeco BP Global<br>Premium Equities        | EUR                  | BNP Paribas      | 16,093,645   | 2,932,349                                  | 14,770,462                                      | 17,702,811                                  |
| Robeco BP Global<br>Premium Equities        | EUR                  | Citi             | 8,748,743  | 8,134,272                                  | 822,309   | 8,956,581                                   |
| Robeco BP Global<br>Premium Equities        | EUR                  | Goldman Sachs    | 11,672,349   | 11,494,262                                 | 779,441   | 12,273,703                                  |
| Robeco BP Global<br>Premium Equities        | EUR                  | HSBC             | 2,691,627  | –  | 2,836,731                                       | 2,836,731                                   |
| Robeco BP Global<br>Premium Equities        | EUR                  | J.P. Morgan      | 4,363,105  | –  | 4,627,525                                       | 4,627,525                                   |
| Robeco BP Global<br>Premium Equities        | EUR                  | Merrill Lynch    | 53,774,859   | 41,949,378                                 | 14,418,235                                      | 56,367,613                                  |
| Robeco BP Global<br>Premium Equities        | EUR                  | Morgan Stanley   | 2,520,948  | –  | 2,688,967                                       | 2,688,967                                   |
| Robeco BP Global<br>Premium Equities        | EUR                  | Societe Generale | 679,694  | 694,307                                    | –   | 694,307                                     |
| Robeco BP Global<br>Premium Equities        | EUR                  | UBS              | 748,887  | –  | 844,595   | 844,595                                     |
| Robeco QI Global<br>Conservative Equities   | EUR                  | Morgan Stanley   | 86,899   | –  | 92,691  | 92,691                                      |
| Robeco QI Global<br>Conservative Equities   | EUR                  | Goldman Sachs    | 1,796,141  | 1,614,065                                  | 275,643   | 1,889,708                                   |
| Robeco QI Global<br>Conservative Equities   | EUR                  | Merrill Lynch    | 3,569,153  | 701,723                                    | 3,109,201                                       | 3,810,924                                   |
| Robeco QI Global<br>Conservative Equities   | EUR                  | Barclays         | 226,116  | –  | 230,909   | 230,909                                     |
| Robeco QI Global<br>Conservative Equities   | EUR                  | Citi             | 4,644,085  | 4,627,749                                  | 210,757   | 4,838,506                                   |
| Robeco Sustainable<br>Global Stars Equities | EUR                  | Citi             | 39,162,928   | 39,949,865                                 | –   | 39,949,865                                  |
| Robeco Sustainable<br>Global Stars Equities | EUR                  | Merrill Lynch    | 39,356,491   | 38,341,649                                 | 1,918,339                                       | 40,259,988                                  |
| Robeco Emerging Stars<br>Equities           | EUR                  | UBS              | 24,018,678   | 23,055,491                                 | 1,562,641                                       | 24,618,132                                  |
| Robeco Emerging Stars<br>Equities           | EUR                  | Nomura           | 2,123,344  | –  | 2,436,177                                       | 2,436,177                                   |
| Robeco Emerging Stars<br>Equities           | EUR                  | Morgan Stanley   | 8,428,706  | 67,698                                     | 8,823,927                                       | 8,891,625                                   |

# Notes to the financial statements as at 30 June 2024 (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                          | Merrill Lynch       | 2,701,304  | 2,776,340   | –  | 2,776,340  |
| Robeco Emerging Stars<br>Equities             | EUR                          | Citi                | 4,866,938  | 7,047   | 5,352,564  | 5,359,611  |
| Robeco Emerging Stars<br>Equities             | EUR                          | Goldman Sachs       | 2,958,222  | –   | 3,070,757  | 3,070,757  |
| Robeco Emerging Stars<br>Equities             | EUR                          | Barclays            | 49,000,882   | –   | 50,647,452   | 50,647,452   |
| Robeco Emerging Stars<br>Equities             | EUR                          | J.P. Morgan         | 455,002  | –   | 518,621  | 518,621  |
| Robeco Emerging<br>Markets Equities           | EUR                          | J.P. Morgan         | 383,750  | –   | 407,007  | 407,007  |
| Robeco Emerging<br>Markets Equities           | EUR                          | Goldman Sachs       | 1,488,815  | –   | 1,545,452  | 1,545,452  |
| Robeco Emerging<br>Markets Equities           | EUR                          | Morgan Stanley      | 21,897,171   | 8,530,033   | 14,710,602   | 23,240,635   |
| Robeco Emerging<br>Markets Equities           | EUR                          | Barclays            | 11,810,876   | –   | 12,061,248   | 12,061,248   |
| Robeco Emerging<br>Markets Equities           | EUR                          | Citi                | 19,627,395   | 15,009,203  | 5,216,704  | 20,225,907   |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Barclays            | 123,766  | –   | 131,078  | 131,078  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | BNP Paribas         | 135,639  | –   | 150,359  | 150,359  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Citi                | 850,683  | 53,211  | 843,855  | 897,066  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Goldman Sachs       | 1,330,910  | 16,005  | 1,365,381  | 1,381,386  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | J.P. Morgan         | 7,464,972  | –   | 7,931,366  | 7,931,366  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Merrill Lynch       | 1,373,944  | 239,587   | 1,256,986  | 1,496,573  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Morgan Stanley      | 2,018,570  | 834,067   | 1,305,896  | 2,139,963  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Nomura              | 434,888  | –   | 498,961  | 498,961  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | UBS                 | 2,800,939  | –   | 3,065,331  | 3,065,331  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Wells Fargo         | 139,877  | 143,819   | –  | 143,819  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Merrill Lynch       | 626,068  | 509,835   | 136,817  | 646,652  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Goldman Sachs       | 200,834  | 211,535   | –  | 211,535  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | HSBC                | 34,755   | –   | 36,592   | 36,592   |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Barclays            | 536,178  | –   | 555,341  | 555,341  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Citi                | 139,086  | 141,939   | (1)  | 141,938  |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Morgan Stanley      | 3,095,264  | 1,195,107   | 2,338,018  | 3,533,125  |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | J.P. Morgan         | 2,694,481  | –   | 2,857,776  | 2,857,776  |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Goldman Sachs       | 6,639,664  | 5,671,221   | 1,320,958  | 6,992,179  |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Merrill Lynch       | 3,306,611  | 531,700   | 3,039,459  | 3,571,159  |

# Notes to the financial statements as at 30 June 2024 (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                          | Barclays            | 280,641  | –   | 297,219  | 297,219  |
| Robeco QI Emerging<br>Conservative Equities                  | USD                          | Citi                | 146,612  | –   | 154,554  | 154,554  |
| Robeco QI Global<br>Value Equities                           | EUR                          | Barclays            | 2,109,449  | –   | 2,164,978  | 2,164,978  |
| Robeco QI Global<br>Value Equities                           | EUR                          | Citi                | 966,449  | 986,977   | –  | 986,977  |
| Robeco QI Global<br>Value Equities                           | EUR                          | J.P. Morgan         | 156,892  | –   | 166,400  | 166,400  |
| Robeco QI Global<br>Value Equities                           | EUR                          | Merrill Lynch       | 2,079,988  | 2,126,498   | 7,594  | 2,134,092  |
| Robeco QI Global<br>Value Equities                           | EUR                          | UBS                 | 78,863   | –   | 83,781   | 83,781   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities       | EUR                          | Merrill Lynch       | 2,219,155  | 1,792,065   | 501,553  | 2,293,618  |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities       | EUR                          | Morgan Stanley      | 334,646  | 190,803   | 158,360  | 349,163  |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities       | EUR                          | Goldman Sachs       | 394,713  | 416,473   | –  | 416,473  |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities       | EUR                          | UBS                 | 29,834   | –   | 31,694   | 31,694   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities       | EUR                          | Barclays            | 2,154,018  | –   | 2,242,198  | 2,242,198  |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities       | EUR                          | Citi                | 2,295,035  | 2,341,362   | –  | 2,341,362  |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | Morgan Stanley      | 86,748   | –   | 92,530   | 92,530   |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | Merrill Lynch       | 40,616   | –   | 43,242   | 43,242   |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | J.P. Morgan         | 958,234  | –   | 1,016,307  | 1,016,307  |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | Nomura              | 973,626  | –   | 1,024,977  | 1,024,977  |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | Citi                | 52,794   | –   | 55,654   | 55,654   |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | Barclays            | 783,841  | –   | 824,768  | 824,768  |
| Robeco QI Emerging<br>Markets Sustainable<br>Active Equities | USD                          | Goldman Sachs       | 881,793  | –   | 915,338  | 915,338  |
| Robeco QI Global<br>Developed<br>Conservative Equities       | EUR                          | Barclays            | 3,086,743  | –   | 3,152,178  | 3,152,178  |
| Robeco QI Global<br>Developed<br>Conservative Equities       | EUR                          | Citi                | 7,455,217  | 7,559,900   | 68,438   | 7,628,338  |

# Notes to the financial statements as at 30 June 2024 (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                          | Goldman Sachs       | 831,946  | 579,907   | 293,355  | 873,262  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | Merrill Lynch       | 8,019,733  | 5,710,962   | 2,605,557  | 8,316,519  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | Morgan Stanley      | 190,235  | –   | 202,914  | 202,914  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | UBS                 | 234,705  | –   | 249,339  | 249,339  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | UBS                 | 503,900  | 514,021   | –  | 514,021  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Wells Fargo         | 400,081  | 408,786   | –  | 408,786  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Merrill Lynch       | 3,144,577  | 2,197,547   | 1,062,656  | 3,260,203  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Citi                | 3,041,421  | 2,878,467   | 245,564  | 3,124,031  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Barclays            | 1,842,909  | –   | 1,893,740  | 1,893,740  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Goldman Sachs       | 24,340   | 25,637  | –  | 25,637   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Macquarie Bank      | 56,324   | –   | 222,332  | 222,332  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Barclays            | 585,777  | –   | 625,572  | 625,572  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Citi                | 3,249  | –   | 3,425  | 3,425  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Goldman Sachs       | 136,369  | 81,189  | 60,994   | 142,183  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | HSBC                | 64,203   | –   | 67,594   | 67,594   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | J.P. Morgan         | 305,472  | 12,703  | 312,396  | 325,099  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Merrill Lynch       | 171,082  | 110,649   | 67,490   | 178,139  |

# Notes to the financial statements as at 30 June 2024 (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 Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Morgan Stanley      | 807,770  | 65,278  | 797,047  | 862,325  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Nomura              | 522,232  | –   | 591,932  | 591,932  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | UBS                 | 86,303   | –   | 95,934   | 95,934   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Wells Fargo         | 268,521  | 276,009   | –  | 276,009  |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Natixis             | 60,881   | –   | 64,285   | 64,285   |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Morgan Stanley      | 84,961   | –   | 90,623   | 90,623   |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Nomura              | 36,469   | –   | 41,842   | 41,842   |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Merrill Lynch       | 335,425  | 129,948   | 226,088  | 356,036  |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Citi                | 369,752  | 377,423   | –  | 377,423  |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Barclays            | 378,631  | –   | 391,265  | 391,265  |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | Goldman Sachs       | 82,602   | 87,004  | –  | 87,004   |
| Robeco QI Global SDG<br>& Climate Conservative<br>Equities               | EUR                          | Goldman Sachs       | 25,159   | –   | 26,116   | 26,116   |
| Robeco QI Global SDG<br>& Climate Conservative<br>Equities               | EUR                          | Barclays            | 685,081  | –   | 699,604  | 699,604  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | Barclays            | 354,482  | –   | 363,435  | 363,435  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | Citi                | 1,933,019  | 1,777,180   | 212,355  | 1,989,535  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | Goldman Sachs       | 228,142  | 240,299   | –  | 240,299  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | Merrill Lynch       | 1,779,928  | 1,272,767   | 575,715  | 1,848,482  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | Morgan Stanley      | 72,688   | –   | 77,533   | 77,533   |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | UBS                 | 266,223  | 269,532   | 2,123  | 271,655  |
| Robeco Sustainable<br>Emerging Stars Equities                            | EUR                          | UBS                 | 875,319  | –   | 929,897  | 929,897  |

# Notes to the financial statements as at 30 June 2024 (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>Markets Sustainable<br>Enhanced Index<br>Equities | USD                          | UBS                 | 474,944  | –   | 507,343  | 507,343  |
| Robeco Global SDG<br>Equities   | EUR                          | Merrill Lynch       | 2,423,561  | 2,472,411   | –  | 2,472,411  |
| Robeco QI Global SDG<br>& Climate Beta Equities                         | EUR                          | Citi                | 2,600,458  | 2,653,283   | –  | 2,653,283  |
| Robeco Asia-Pacific<br>Equities   | EUR                          | Citi                | 170,192  | –   | 179,410  | 179,410  |
| Robeco Asia-Pacific<br>Equities   | EUR                          | Morgan Stanley      | 4,162,360  | –   | 4,491,682  | 4,491,682  |
| Robeco Asia-Pacific<br>Equities   | EUR                          | Merrill Lynch       | 1,358,977  | 419,831   | 1,020,989  | 1,440,820  |
| Robeco Asia-Pacific<br>Equities   | EUR                          | J.P. Morgan         | 1,612,706  | –   | 1,710,442  | 1,710,442  |
| Robeco Asia-Pacific<br>Equities   | EUR                          | Goldman Sachs       | 772,748  | –   | 802,145  | 802,145  |
| Robeco Asia-Pacific<br>Equities   | EUR                          | Barclays            | 4,878,236  | –   | 5,129,423  | 5,129,423  |
| Robeco Sustainable<br>European Stars Equities                           | EUR                          | Citi                | 14,202,557   | 14,512,278  | –  | 14,512,278   |
| Robeco Sustainable<br>European Stars Equities                           | EUR                          | Merrill Lynch       | 20,610,219   | –   | 22,330,732   | 22,330,732   |
| Robeco Sustainable<br>European Stars Equities                           | EUR                          | Nomura              | 1,796,277  | –   | 1,891,016  | 1,891,016  |
| Robeco QI European<br>Conservative Equities                             | EUR                          | UBS                 | 4,053,039  | –   | 4,305,754  | 4,305,754  |
| Robeco QI European<br>Conservative Equities                             | EUR                          | Barclays            | 1,336,177  | –   | 1,415,109  | 1,415,109  |
| Robeco QI European<br>Conservative Equities                             | EUR                          | Goldman Sachs       | 13,885,104   | 14,670,971  | –  | 14,670,971   |
| Robeco QI European<br>Conservative Equities                             | EUR                          | J.P. Morgan         | 327,639  | –   | 347,495  | 347,495  |
| Robeco QI European<br>Conservative Equities                             | EUR                          | Natixis             | 85,905   | –   | 90,709   | 90,709   |
| Robeco QI European<br>Conservative Equities                             | EUR                          | Merrill Lynch       | 5,531,358  | –   | 5,993,108  | 5,993,108  |
| Robeco QI European<br>Conservative Equities                             | EUR                          | Morgan Stanley      | 466,751  | –   | 497,860  | 497,860  |
| Robeco QI European<br>Conservative Equities                             | EUR                          | Citi                | 5,992,134  | 6,292,224   | –  | 6,292,224  |
| Robeco QI US<br>Conservative Equities                                   | USD                          | Merrill Lynch       | 84,847   | 86,556  | –  | 86,556   |
| Robeco QI US<br>Conservative Equities                                   | USD                          | Citi                | 199,164  | 203,172   | –  | 203,172  |
| Robeco QI US<br>Conservative Equities                                   | USD                          | Barclays            | 52,482   | –   | 53,594   | 53,594   |
| Robeco BP US<br>Premium Equities  | USD                          | Morgan Stanley      | 2,556,470  | 2,608,490   | –  | 2,608,490  |
| Robeco BP US<br>Premium Equities  | USD                          | Citi                | 83,411,607   | 85,116,787  | –  | 85,116,787   |
| Robeco BP US<br>Premium Equities  | USD                          | Barclays            | 75,802,854   | –   | 78,011,423   | 78,011,423   |
| Robeco BP US<br>Premium Equities  | USD                          | Merrill Lynch       | 78,617,070   | 80,211,824  | –  | 80,211,824   |
| Robeco BP US<br>Premium Equities  | USD                          | Wells Fargo         | 756,296  | 773,032   | –  | 773,032  |

# Notes to the financial statements as at 30 June 2024 (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 US<br>Premium Equities              | USD                          | UBS                 | 2,476,467  | 2,526,150   | –  | 2,526,150  |
| Robeco Chinese<br>Equities                    | EUR                          | Goldman Sachs       | 389,391  | –   | 420,600  | 420,600  |
| Robeco Chinese<br>Equities                    | EUR                          | Morgan Stanley      | 440,069  | –   | 469,399  | 469,399  |
| Robeco Chinese<br>Equities                    | EUR                          | Citi                | 89,508   | –   | 94,357   | 94,357   |
| Robeco Chinese<br>Equities                    | EUR                          | Barclays            | 3,551,743  | –   | 3,741,810  | 3,741,810  |
| Robeco Chinese<br>Equities                    | EUR                          | J.P. Morgan         | 1,811,939  | –   | 1,971,366  | 1,971,366  |
| Robeco Chinese<br>Equities                    | EUR                          | Merrill Lynch       | 740,809  | 254,290   | 543,777  | 798,067  |
| Robeco Asian Stars<br>Equities                | USD                          | Merrill Lynch       | 62,152   | –   | 66,170   | 66,170   |
| Robeco Asian Stars<br>Equities                | USD                          | Morgan Stanley      | 454,511  | –   | 484,804  | 484,804  |
| Robeco Asian Stars<br>Equities                | USD                          | Barclays            | 683,986  | –   | 698,485  | 698,485  |
| Robeco BP US Large<br>Cap Equities            | USD                          | UBS                 | 234,606  | 242,470   | –  | 242,470  |
| Robeco BP US Large<br>Cap Equities            | USD                          | Wells Fargo         | 520,829  | 531,272   | –  | 531,272  |
| Robeco BP US Large<br>Cap Equities            | USD                          | Barclays            | 19,383,208   | –   | 20,086,545   | 20,086,545   |
| Robeco BP US Large<br>Cap Equities            | USD                          | Merrill Lynch       | 24,058,531   | 24,548,463  | –  | 24,548,463   |
| Robeco BP US Large<br>Cap Equities            | USD                          | Citi                | 23,987,504   | 24,470,060  | –  | 24,470,060   |
| Robeco BP US Select<br>Opportunities Equities | USD                          | Barclays            | 10,583,249   | –   | 10,807,598   | 10,807,598   |
| Robeco BP US Select<br>Opportunities Equities | USD                          | Citi                | 19,251,675   | 19,643,981  | –  | 19,643,981   |
| Robeco BP US Select<br>Opportunities Equities | USD                          | Merrill Lynch       | 16,918,156   | 10,614,889  | 6,922,358  | 17,537,247   |
| Robeco BP US Select<br>Opportunities Equities | USD                          | Morgan Stanley      | 1,980,203  | 2,046,258   | –  | 2,046,258  |
| Robeco BP US Select<br>Opportunities Equities | USD                          | UBS                 | 4,170,644  | –   | 4,430,692  | 4,430,692  |
| Robeco BP US Select<br>Opportunities Equities | USD                          | Wells Fargo         | 504,654  | 518,757   | –  | 518,757  |
| Robeco QI European<br>Value Equities          | EUR                          | UBS                 | 60,072   | –   | 63,818   | 63,818   |
| Robeco QI US Climate<br>Beta Equities         | USD                          | UBS                 | 123,293  | –   | 130,981  | 130,981  |
| Robeco QI US Climate<br>Beta Equities         | USD                          | Citi                | 6,500,867  | 6,632,303   | –  | 6,632,303  |
| Robeco QI US Climate<br>Beta Equities         | USD                          | Barclays            | 10,800,355   | –   | 11,162,720   | 11,162,720   |
| Robeco QI US Climate<br>Beta Equities         | USD                          | Merrill Lynch       | 7,613,025  | 7,766,977   | –  | 7,766,977  |
| Robeco QI European<br>Active Equities         | EUR                          | Barclays            | 125,727  | –   | 128,392  | 128,392  |
| Robeco QI European<br>Active Equities         | EUR                          | Goldman Sachs       | 802,614  | 694,652   | 148,546  | 843,198  |
| Robeco QI European<br>Active Equities         | EUR                          | Morgan Stanley      | 359,370  | –   | 383,322  | 383,322  |



# Notes to the financial statements as at 30 June 2024 (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 European<br>Active Equities   | EUR                          | Merrill Lynch       | 1,257,636  | 710,975   | 620,909  | 1,331,884  |
| Robeco New World<br>Financials          | EUR                          | Barclays            | 1,075,242  | –   | 1,098,035  | 1,098,035  |
| Robeco New World<br>Financials          | EUR                          | Citi                | 2,896,984  | 1,454,307   | 1,636,137  | 3,090,444  |
| Robeco New World<br>Financials          | EUR                          | Merrill Lynch       | 1,804,526  | 1,840,807   | –  | 1,840,807  |
| Robeco Sustainable<br>Property Equities | EUR                          | Goldman Sachs       | 256,152  | –   | 265,896  | 265,896  |
| Robeco Sustainable<br>Property Equities | EUR                          | Morgan Stanley      | 1,839,574  | –   | 1,962,180  | 1,962,180  |
| Robeco Sustainable<br>Property Equities | EUR                          | Merrill Lynch       | 1,960,337  | 8,262   | 2,115,217  | 2,123,479  |
| Robeco Sustainable<br>Property Equities | EUR                          | Macquarie Bank      | 620,943  | –   | 658,301  | 658,301  |
| Robeco Sustainable<br>Property Equities | EUR                          | Barclays            | 5,831,732  | –   | 6,058,552  | 6,058,552  |
| Robeco Sustainable<br>Property Equities | EUR                          | Citi                | 2,223,216  | 2,268,140   | –  | 2,268,140  |
| Robeco Global<br>Consumer Trends        | EUR                          | Barclays            | 7,408,206  | –   | 7,845,832  | 7,845,832  |
| Robeco Global<br>Consumer Trends        | EUR                          | UBS                 | 591,687  | –   | 628,580  | 628,580  |
| Robeco Global<br>Consumer Trends        | EUR                          | Nomura              | 944,357  | –   | 994,165  | 994,165  |
| Robeco Global<br>Consumer Trends        | EUR                          | Morgan Stanley      | 11,228,716   | –   | 11,977,103   | 11,977,103   |
| Robeco Global<br>Consumer Trends        | EUR                          | J.P. Morgan         | 869,407  | –   | 922,096  | 922,096  |
| Robeco Global<br>Consumer Trends        | EUR                          | Merrill Lynch       | 33,382,997   | –   | 36,169,763   | 36,169,763   |
| Robeco Global Multi-<br>Thematic        | EUR                          | Merrill Lynch       | 1,427,843  | 1,456,618   | –  | 1,456,618  |
| Robeco Global Multi-<br>Thematic        | EUR                          | Morgan Stanley      | 221,690  | –   | 236,466  | 236,466  |
| Robeco Global Multi-<br>Thematic        | EUR                          | Citi                | 1,699,926  | 1,734,295   | –  | 1,734,295  |
| Robeco Global Multi-<br>Thematic        | EUR                          | Barclays            | 1,849,374  | –   | 1,909,901  | 1,909,901  |
| Robeco Digital<br>Innovations           | EUR                          | Merrill Lynch       | 11,377,757   | 11,758,175  | –  | 11,758,175   |
| Robeco Digital<br>Innovations           | EUR                          | Citi                | 167,178  | 170,536   | –  | 170,536  |
| Robeco Digital<br>Innovations           | EUR                          | Barclays            | 8,815,532  | –   | 9,002,408  | 9,002,408  |
| Robeco FinTech                          | EUR                          | Goldman Sachs       | 107,800  | –   | 111,901  | 111,901  |
| Robeco FinTech                          | EUR                          | Wells Fargo         | 102,463  | 104,554   | –  | 104,554  |
| Robeco FinTech                          | EUR                          | UBS                 | 15,075   | –   | 16,015   | 16,015   |
| Robeco FinTech                          | EUR                          | Morgan Stanley      | 111,127  | 114,139   | –  | 114,139  |
| Robeco FinTech                          | EUR                          | Merrill Lynch       | 2,634,268  | 1,674,017   | 1,071,421  | 2,745,438  |
| Robeco FinTech                          | EUR                          | Barclays            | 8,538,570  | 693,135   | 8,064,463  | 8,757,598  |
| Robeco FinTech                          | EUR                          | Citi                | 6,706,238  | 6,708,696   | 145,074  | 6,853,770  |
| Robeco Circular<br>Economy Equities     | EUR                          | Citi                | 7,886,403  | 8,046,635   | –  | 8,046,635  |
| Robeco Circular<br>Economy Equities     | EUR                          | UBS                 | 432,667  | –   | 475,174  | 475,174  |
| Robeco Circular<br>Economy Equities     | EUR                          | Morgan Stanley      | 3,805,775  | –   | 4,102,209  | 4,102,209  |

# Notes to the financial statements as at 30 June 2024 (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 Circular<br>Economy Equities           | EUR                  | Merrill Lynch  | 732,687  | –  | 779,279   | 779,279                                     |
| Robeco Smart Energy<br>Equities               | EUR                  | BNP Paribas    | 2,767,779  | –  | 3,068,144                                       | 3,068,144                                   |
| Robeco Smart Energy<br>Equities               | EUR                  | Citi           | 17,813,279   | 17,676,616                                 | 637,547   | 18,314,163                                  |
| Robeco Smart Energy<br>Equities               | EUR                  | Goldman Sachs  | 49,783,483   | –  | 51,677,322                                      | 51,677,322                                  |
| Robeco Smart Energy<br>Equities               | EUR                  | HSBC           | 647,312  | 50,060                                     | 630,644   | 680,704                                     |
| Robeco Smart Energy<br>Equities               | EUR                  | J.P. Morgan    | 123,323,675  | 2,035,156                                  | 128,755,091                                     | 130,790,247                                 |
| Robeco Smart Energy<br>Equities               | EUR                  | Merrill Lynch  | 43,577,420   | 29,132,168                                 | 16,296,227                                      | 45,428,395                                  |
| Robeco Smart Energy<br>Equities               | EUR                  | Morgan Stanley | 16,001,997   | –  | 17,067,264                                      | 17,067,264                                  |
| Robeco Smart Energy<br>Equities               | EUR                  | UBS            | 24,296,098   | 16,031,828                                 | 9,203,817                                       | 25,235,645                                  |
| Robeco Smart Materials<br>Equities            | EUR                  | Citi           | 11,144,247   | 6,678,551                                  | 4,855,707                                       | 11,534,258                                  |
| Robeco Smart Materials<br>Equities            | EUR                  | BNP Paribas    | 127,780  | –  | 141,647   | 141,647                                     |
| Robeco Smart Materials<br>Equities            | EUR                  | Goldman Sachs  | 5,868,052  | –  | 6,108,800                                       | 6,108,800                                   |
| Robeco Smart Materials<br>Equities            | EUR                  | J.P. Morgan    | 268,929  | 94,853                                     | 191,535   | 286,388                                     |
| Robeco Smart Materials<br>Equities            | EUR                  | Merrill Lynch  | 68,984,690   | 26,117,861                                 | 46,233,309                                      | 72,351,170                                  |
| Robeco Smart Materials<br>Equities            | EUR                  | Morgan Stanley | 524,786  | –  | 570,443   | 570,443                                     |
| Robeco Smart Materials<br>Equities            | EUR                  | UBS            | 12,766,865   | 605,091                                    | 12,975,864                                      | 13,580,955                                  |
| Robeco Smart Mobility<br>Equities             | EUR                  | UBS            | 2,242,215  | 1,426,411                                  | 925,391   | 2,351,802                                   |
| Robeco Smart Mobility<br>Equities             | EUR                  | Merrill Lynch  | 4,471,505  | 834,324                                    | 3,890,201                                       | 4,724,525                                   |
| Robeco Smart Mobility<br>Equities             | EUR                  | J.P. Morgan    | 1,381,432  | 13,633                                     | 1,451,881                                       | 1,465,514                                   |
| Robeco Smart Mobility<br>Equities             | EUR                  | Morgan Stanley | 4,690,690  | –  | 5,226,888                                       | 5,226,888                                   |
| Robeco Smart Mobility<br>Equities             | EUR                  | Goldman Sachs  | 8,211,411  | 4,633,182                                  | 3,863,968                                       | 8,497,150                                   |
| Robeco Smart Mobility<br>Equities             | EUR                  | BNP Paribas    | 362,675  | –  | 402,034   | 402,034                                     |
| Robeco Smart Mobility<br>Equities             | EUR                  | Citi           | 14,200,810   | 11,831,839                                 | 2,749,116                                       | 14,580,955                                  |
| Robeco Smart Mobility<br>Equities             | EUR                  | HSBC           | 764,766  | 795,355                                    | 244   | 795,599                                     |
| Robeco Sustainable<br>Healthy Living Equities | EUR                  | Citi           | 6,177,487  | 6,314,254                                  | –   | 6,314,254                                   |
| Robeco Sustainable<br>Healthy Living Equities | EUR                  | Merrill Lynch  | 7,312,178  | 3,454,525                                  | 4,227,533                                       | 7,682,058                                   |
| Robeco Sustainable<br>Water                   | EUR                  | Merrill Lynch  | 64,637,239   | 7,474,797                                  | 62,089,384                                      | 69,564,181                                  |
| Robeco Sustainable<br>Water                   | EUR                  | BNP Paribas    | 113,600  | –  | 125,928   | 125,928                                     |
| Robeco Sustainable<br>Water                   | EUR                  | Citi           | 53,555,270   | 52,274,488                                 | 2,754,329                                       | 55,028,817                                  |
| Robeco Sustainable<br>Water                   | EUR                  | HSBC           | 2,101,229  | –  | 2,219,902                                       | 2,219,902                                   |
| Robeco Sustainable<br>Water                   | EUR                  | J.P. Morgan    | 2,687,429  | 581,126                                    | 2,264,825                                       | 2,845,951                                   |
| Robeco Sustainable<br>Water                   | EUR                  | UBS            | 1,476,800  | –  | 1,568,882                                       | 1,568,882                                   |
| Robeco Sustainable<br>Water                   | EUR                  | Morgan Stanley | 24,960,873   | –  | 26,949,148                                      | 26,949,148                                  |

# Notes to the financial statements as at 30 June 2024 (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 Global Gender<br>Equality         | EUR                  | Merrill Lynch              | 1,239,419  | 1,264,352                                  | –   | 1,264,352                                   |
| Robeco Biodiversity<br>Equities          | EUR                  | Merrill Lynch              | 69,578   | –  | 73,892  | 73,892                                      |
| Robeco Biodiversity<br>Equities          | EUR                  | Citi                       | 128,740  | –  | 135,713   | 135,713                                     |
| Robeco Net Zero 2050<br>Climate Equities | EUR                  | UBS                        | 173,697  | 177,378                                    | –   | 177,378                                     |
| Robeco Net Zero 2050<br>Climate Equities | EUR                  | Merrill Lynch              | 6,484,379  | 2,180,637                                  | 4,640,823                                       | 6,821,460                                   |
| Robeco Net Zero 2050<br>Climate Equities | EUR                  | Citi                       | 2,736,158  | 2,791,523                                  | –   | 2,791,523                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Wells Fargo                | 16,569,850   | 16,924,357                                 | –   | 16,924,357                                  |
| Robeco High Yield<br>Bonds               | EUR                  | UBS                        | 8,699,097  | 936,745                                    | 8,347,829                                       | 9,284,574                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Standard Chartered<br>Bank | 5,707,815  | 5,823,456                                  | –   | 5,823,456                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Societe Generale           | 9,515,695  | 9,707,186                                  | –   | 9,707,186                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Nomura                     | 5,361,638  | –  | 5,750,218                                       | 5,750,218                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Morgan Stanley             | 32,995,168   | 5,181,357                                  | 28,668,514                                      | 33,849,871                                  |
| Robeco High Yield<br>Bonds               | EUR                  | Merrill Lynch              | 24,095,816   | 22,747,229                                 | 1,979,193                                       | 24,726,422                                  |
| Robeco High Yield<br>Bonds               | EUR                  | J.P. Morgan                | 104,021,447  | 74,303,102                                 | 37,796,122                                      | 112,099,224                                 |
| Robeco High Yield<br>Bonds               | EUR                  | HSBC                       | 4,021,236  | 656,110                                    | 3,550,455                                       | 4,206,565                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Goldman Sachs              | 223,631,180  | 124,444,701                                | 105,646,165                                     | 230,090,866                                 |
| Robeco High Yield<br>Bonds               | EUR                  | Deutsche Bank              | 21,767,794   | –  | 22,514,081                                      | 22,514,081                                  |
| Robeco High Yield<br>Bonds               | EUR                  | Citi                       | 16,496,529   | 13,135,730                                 | 3,710,971                                       | 16,846,701                                  |
| Robeco High Yield<br>Bonds               | EUR                  | BNP Paribas                | 30,906,480   | 18,746,624                                 | 12,918,591                                      | 31,665,215                                  |
| Robeco High Yield<br>Bonds               | EUR                  | Barclays                   | 346,390,620  | 12,434,974                                 | 343,588,599                                     | 356,023,573                                 |
| Robeco High Yield<br>Bonds               | EUR                  | Bank of Nova<br>Scotia     | 2,488,112  | –  | 2,619,117                                       | 2,619,117                                   |
| Robeco High Yield<br>Bonds               | EUR                  | Royal Bank of<br>Canada    | 1,354,192  | –  | 1,422,228                                       | 1,422,228                                   |
| Robeco Global Credits                    | EUR                  | UBS                        | 3,249,655  | 3,240,717                                  | 168,841   | 3,409,558                                   |
| Robeco Global Credits                    | EUR                  | Wells Fargo                | 4,725,801  | 4,860,986                                  | –   | 4,860,986                                   |
| Robeco Global Credits                    | EUR                  | Nomura                     | 11,265,470   | –  | 11,997,107                                      | 11,997,107                                  |
| Robeco Global Credits                    | EUR                  | Barclays                   | 146,661,522  | 2,544,198                                  | 147,842,818                                     | 150,387,016                                 |
| Robeco Global Credits                    | EUR                  | BNP Paribas                | 10,391,536   | 10,483,447                                 | 127,288   | 10,610,735                                  |
| Robeco Global Credits                    | EUR                  | Citi                       | 20,505,411   | 20,945,410                                 | –   | 20,945,410                                  |
| Robeco Global Credits                    | EUR                  | Deutsche Bank              | 11,454,498   | –  | 11,818,795                                      | 11,818,795                                  |
| Robeco Global Credits                    | EUR                  | Goldman Sachs              | 28,426,589   | 6,096,083                                  | 23,307,519                                      | 29,403,602                                  |
| Robeco Global Credits                    | EUR                  | J.P. Morgan                | 13,141,166   | 11,806,158                                 | 2,149,538                                       | 13,955,696                                  |
| Robeco Global Credits                    | EUR                  | Societe Generale           | 7,940,347  | 8,096,478                                  | –   | 8,096,478                                   |
| Robeco Global Credits                    | EUR                  | Morgan Stanley             | 9,940,445  | 6,747,973                                  | 3,447,305                                       | 10,195,278                                  |
| Robeco Global Credits                    | EUR                  | Merrill Lynch              | 3,918,474  | 2,545,119                                  | 1,540,005                                       | 4,085,124                                   |
| Robeco QI Dynamic<br>High Yield          | EUR                  | Nomura                     | 3,729,522  | –  | 3,854,375                                       | 3,854,375                                   |

# Notes to the financial statements as at 30 June 2024 (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 Dynamic High Yield           | EUR                  | Natixis             | 7,906,559  | –  | 8,305,608                                       | 8,305,608                                   |
| Robeco QI Dynamic High Yield           | EUR                  | Merrill Lynch       | 6,963,273  | 6,208,554                                  | 903,403   | 7,111,957                                   |
| Robeco QI Dynamic High Yield           | EUR                  | Citi                | 16,736,748   | –  | 17,461,819                                      | 17,461,819                                  |
| Robeco QI Dynamic High Yield           | EUR                  | BNP Paribas         | 15,105,962   | –  | 16,006,038                                      | 16,006,038                                  |
| Robeco QI Dynamic High Yield           | EUR                  | Societe Generale    | 4,776,645  | –  | 4,878,478                                       | 4,878,478                                   |
| Robeco QI Dynamic High Yield           | EUR                  | Barclays            | 18,535,702   | –  | 19,464,053                                      | 19,464,053                                  |
| Robeco QI Dynamic High Yield           | EUR                  | Bank of Nova Scotia | 7,070,274  | –  | 7,442,542                                       | 7,442,542                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Societe Generale    | 1,034,217  | 1,054,490                                  | –   | 1,054,490                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Nomura              | 3,167,395  | –  | 3,381,667                                       | 3,381,667                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Morgan Stanley      | 2,527,803  | 1,333,781                                  | 1,250,476                                       | 2,584,257                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Merrill Lynch       | 2,880,249  | 1,954,474                                  | 1,028,640                                       | 2,983,114                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | HSBC                | 1,048,169  | –  | 1,101,957                                       | 1,101,957                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Goldman Sachs       | 18,649,485   | 5,065,965                                  | 14,210,012                                      | 19,275,977                                  |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Deutsche Bank       | 4,438,613  | –  | 4,611,206                                       | 4,611,206                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Citi                | 9,684,294  | 8,537,344                                  | 1,376,962                                       | 9,914,306                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | BNP Paribas         | 6,421,428  | 5,813,458                                  | 781,147   | 6,594,605                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | UBS                 | 1,687,982  | 196,132                                    | 1,633,151                                       | 1,829,283                                   |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Wells Fargo         | 950,336  | 970,627                                    | –   | 970,627                                     |
| Robeco QI Global Multi-Factor Credits  | EUR                  | J.P. Morgan         | 18,883,072   | 17,266,979                                 | 2,810,527                                       | 20,077,506                                  |
| Robeco QI Global Multi-Factor Credits  | EUR                  | Barclays            | 65,716,993   | 1,619,331                                  | 65,985,602                                      | 67,604,933                                  |
| Robeco QI Global Multi-Factor Bonds    | EUR                  | BNP Paribas         | 161,302  | 8,838                                      | 169,211   | 178,049                                     |
| Robeco QI Global Multi-Factor Bonds    | EUR                  | Citi                | 191,668  | 195,744                                    | –   | 195,744                                     |
| Robeco QI Global Multi-Factor Bonds    | EUR                  | Morgan Stanley      | 415,268  | 423,982                                    | –   | 423,982                                     |
| Robeco Global Credits - Short Maturity | EUR                  | Societe Generale    | 1,363,733  | 1,389,936                                  | –   | 1,389,936                                   |
| Robeco Global Credits - Short Maturity | EUR                  | Nomura              | 1,410,894  | –  | 1,505,002                                       | 1,505,002                                   |
| Robeco Global Credits - Short Maturity | EUR                  | Morgan Stanley      | 2,659,994  | 1,136,954                                  | 1,585,178                                       | 2,722,132                                   |
| Robeco Global Credits - Short Maturity | EUR                  | Merrill Lynch       | 2,269,149  | 1,565,184                                  | 795,323   | 2,360,507                                   |
| Robeco Global Credits - Short Maturity | EUR                  | J.P. Morgan         | 10,344,316   | 8,219,906                                  | 2,874,830                                       | 11,094,736                                  |
| Robeco Global Credits - Short Maturity | EUR                  | Goldman Sachs       | 9,554,699  | 1,361,425                                  | 8,533,507                                       | 9,894,932                                   |

# Notes to the financial statements as at 30 June 2024 (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                          | UBS                        | 651,009  | –   | 711,130  | 711,130  |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | Deutsche Bank              | 580,954  | –   | 599,431  | 599,431  |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | Citi                       | 2,729,631  | 2,799,813   | –  | 2,799,813  |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | BNP Paribas                | 7,975,438  | 3,389,411   | 4,752,424  | 8,141,835  |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | Barclays                   | 17,989,304   | –   | 18,430,112   | 18,430,112   |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | HSBC                       | 728,212  | –   | 765,581  | 765,581  |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | Wells Fargo                | 1,008,467  | 1,030,225   | –  | 1,030,225  |
| Robeco Global Credits -<br>Short Maturity   | EUR                          | Standard Chartered<br>Bank | 836,086  | 853,197   | –  | 853,197  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | UBS                        | 1,727,367  | 370,767   | 1,501,641  | 1,872,408  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | Merrill Lynch              | 2,360,673  | 2,205,161   | 214,355  | 2,419,516  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | Morgan Stanley             | 478,397  | 97,319  | 393,391  | 490,710  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | Goldman Sachs              | 8,175,269  | –   | 8,486,269  | 8,486,269  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | Deutsche Bank              | 1,089,027  | –   | 1,123,662  | 1,123,662  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | J.P. Morgan                | 8,858,554  | 6,651,456   | 2,905,224  | 9,556,680  |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | Barclays                   | 10,688,285   | –   | 11,143,719   | 11,143,719   |
| Robeco Corporate<br>Hybrid Bonds            | EUR                          | BNP Paribas                | 2,736,756  | 2,530,116   | 279,016  | 2,809,132  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Morgan Stanley             | 7,684  | 7,856   | –  | 7,856  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Citi                       | 76,225   | 77,829  | –  | 77,829   |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Wells Fargo                | 15,159   | 15,473  | –  | 15,473   |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | BNP Paribas                | 13,817   | 14,108  | –  | 14,108   |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Barclays                   | 123,840  | –   | 126,465  | 126,465  |
| Robeco SDG Credit<br>Income                 | USD                          | Goldman Sachs              | 57,459,681   | 14,419,235  | 44,985,935   | 59,405,170   |
| Robeco SDG Credit<br>Income                 | USD                          | Deutsche Bank              | 18,848,248   | –   | 19,655,121   | 19,655,121   |
| Robeco SDG Credit<br>Income                 | USD                          | Citi                       | 730,369  | 746,931   | –  | 746,931  |
| Robeco SDG Credit<br>Income                 | USD                          | HSBC                       | 1,516,003  | –   | 1,593,797  | 1,593,797  |
| Robeco SDG Credit<br>Income                 | USD                          | J.P. Morgan                | 52,958,185   | 41,687,013  | 15,174,237   | 56,861,250   |
| Robeco SDG Credit<br>Income                 | USD                          | Merrill Lynch              | 597,211  | 206,420   | 419,854  | 626,274  |
| Robeco SDG Credit<br>Income                 | USD                          | Nomura                     | 6,982,176  | –   | 7,457,103  | 7,457,103  |
| Robeco SDG Credit<br>Income                 | USD                          | Societe Generale           | 26,079,471   | 5,131,244   | 21,492,302   | 26,623,546   |

# Notes to the financial statements as at 30 June 2024 (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 SDG Credit<br>Income      | USD                  | UBS                        | 1,908,723  | –  | 2,084,996                                       | 2,084,996                                   |
| Robeco SDG Credit<br>Income      | USD                  | BNP Paribas                | 3,960,666  | 2,032,625                                  | 2,041,751                                       | 4,074,376                                   |
| Robeco SDG Credit<br>Income      | USD                  | Morgan Stanley             | 3,572,599  | 1,077,123                                  | 2,598,738                                       | 3,675,861                                   |
| Robeco SDG Credit<br>Income      | USD                  | Barclays                   | 37,089,774   | 3,434,199                                  | 34,922,547                                      | 38,356,746                                  |
| Robeco Global SDG<br>Credits     | EUR                  | Morgan Stanley             | 4,970,803  | 3,479,351                                  | 1,605,116                                       | 5,084,467                                   |
| Robeco Global SDG<br>Credits     | EUR                  | Nomura                     | 3,249,247  | –  | 3,462,908                                       | 3,462,908                                   |
| Robeco Global SDG<br>Credits     | EUR                  | Citi                       | 6,195,213  | 5,664,518                                  | 669,720   | 6,334,238                                   |
| Robeco Global SDG<br>Credits     | EUR                  | Merrill Lynch              | 3,277,339  | 3,347,167                                  | –   | 3,347,167                                   |
| Robeco Global SDG<br>Credits     | EUR                  | J.P. Morgan                | 34,050,977   | 23,773,713                                 | 13,106,789                                      | 36,880,502                                  |
| Robeco Global SDG<br>Credits     | EUR                  | HSBC                       | 10,600,046   | 3,100,208                                  | 7,944,957                                       | 11,045,165                                  |
| Robeco Global SDG<br>Credits     | EUR                  | Barclays                   | 105,605,701  | 23,300                                     | 108,681,098                                     | 108,704,398                                 |
| Robeco Global SDG<br>Credits     | EUR                  | BNP Paribas                | 5,485,567  | 2,640,937                                  | 2,994,377                                       | 5,635,314                                   |
| Robeco Global SDG<br>Credits     | EUR                  | Standard Chartered<br>Bank | 1,844,991  | 1,881,407                                  | –   | 1,881,407                                   |
| Robeco Global SDG<br>Credits     | EUR                  | UBS                        | 3,039,408  | 3,187,254                                  | –   | 3,187,254                                   |
| Robeco Global SDG<br>Credits     | EUR                  | Goldman Sachs              | 39,501,727   | 3,662,159                                  | 37,282,202                                      | 40,944,361                                  |
| Robeco Global SDG<br>Credits     | EUR                  | Deutsche Bank              | 7,009,250  | –  | 7,232,171                                       | 7,232,171                                   |
| Robeco SDG High<br>Yield Bonds   | EUR                  | Deutsche Bank              | 5,095,693  | –  | 5,257,756                                       | 5,257,756                                   |
| Robeco SDG High<br>Yield Bonds   | EUR                  | Wells Fargo                | 818,195  | 835,200                                    | –   | 835,200                                     |
| Robeco SDG High<br>Yield Bonds   | EUR                  | UBS                        | 2,914,404  | 941,083                                    | 2,190,590                                       | 3,131,673                                   |
| Robeco SDG High<br>Yield Bonds   | EUR                  | Morgan Stanley             | 7,576,167  | 965,879                                    | 6,800,752                                       | 7,766,631                                   |
| Robeco SDG High<br>Yield Bonds   | EUR                  | J.P. Morgan                | 11,938,620   | 9,787,528                                  | 2,990,206                                       | 12,777,734                                  |
| Robeco SDG High<br>Yield Bonds   | EUR                  | Citi                       | 4,607,873  | 4,271,332                                  | 436,838   | 4,708,170                                   |
| Robeco SDG High<br>Yield Bonds   | EUR                  | BNP Paribas                | 6,387,090  | 3,933,228                                  | 2,642,365                                       | 6,575,593                                   |
| Robeco Global Green<br>Bonds     | EUR                  | Merrill Lynch              | 100,000  | –  | 108,140   | 108,140                                     |
| Robeco Global Green<br>Bonds     | EUR                  | Deutsche Bank              | 481,264  | –  | 496,570   | 496,570                                     |
| Robeco Global Green<br>Bonds     | EUR                  | BNP Paribas                | 5,277,589  | –  | 5,433,664                                       | 5,433,664                                   |
| Robeco Climate Global<br>Credits | EUR                  | Deutsche Bank              | 6,067,648  | –  | 6,297,108                                       | 6,297,108                                   |
| Robeco Climate Global<br>Credits | EUR                  | Merrill Lynch              | 2,277,020  | 2,324,327                                  | –   | 2,324,327                                   |
| Robeco Climate Global<br>Credits | EUR                  | UBS                        | 3,875,296  | 4,035,424                                  | –   | 4,035,424                                   |

# Notes to the financial statements as at 30 June 2024 (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 Climate Global Credits                       | EUR                          | Citi                | 4,348,814  | 3,127,128   | 1,310,801  | 4,437,929  |
| Robeco Climate Global Credits                       | EUR                          | Morgan Stanley      | 10,155,278   | 6,591,572   | 3,792,028  | 10,383,600   |
| Robeco Climate Global Credits                       | EUR                          | BNP Paribas         | 9,287,473  | 8,935,374   | 615,226  | 9,550,600  |
| Robeco Climate Global Bonds                         | EUR                          | HSBC                | 826,282  | –   | 868,683  | 868,683  |
| Robeco Climate Global Bonds                         | EUR                          | Deutsche Bank       | 225,067  | –   | 234,831  | 234,831  |
| Robeco Climate Global Bonds                         | EUR                          | Citi                | 20,462   | 20,948  | –  | 20,948   |
| Robeco Climate Global Bonds                         | EUR                          | BNP Paribas         | 991,363  | 240,975   | 775,741  | 1,016,716  |
| Robeco Climate Global Bonds                         | EUR                          | Morgan Stanley      | 837,112  | 95,090  | 766,290  | 861,380  |
| Robeco QI Global SDG & Climate Multi-Factor Credits | EUR                          | Wells Fargo         | 223,823  | 228,599   | –  | 228,599  |
| Robeco QI Global SDG & Climate Multi-Factor Credits | EUR                          | Citi                | 40,809   | 41,635  | –  | 41,635   |
| Robeco QI Global SDG & Climate Multi-Factor Credits | EUR                          | BNP Paribas         | 30,827   | 32,438  | –  | 32,438   |
| Robeco QI Global SDG & Climate Multi-Factor Credits | EUR                          | Merrill Lynch       | 131,909  | 134,541   | –  | 134,541  |
| Robeco Transition Emerging Credits                  | USD                          | UBS                 | 595,410  | 91,133  | 555,458  | 646,591  |
| Robeco Transition Emerging Credits                  | USD                          | Barclays            | 7,107,980  | 784,638   | 6,531,808  | 7,316,446  |
| Robeco Transition Emerging Credits                  | USD                          | BNP Paribas         | 3,004,133  | –   | 3,150,730  | 3,150,730  |
| Robeco Transition Emerging Credits                  | USD                          | Citi                | 480,297  | 128,163   | 361,900  | 490,063  |
| Robeco Transition Emerging Credits                  | USD                          | Goldman Sachs       | 5,021,873  | 740,237   | 4,460,625  | 5,200,862  |
| Robeco Transition Emerging Credits                  | USD                          | J.P. Morgan         | 3,485,972  | 1,309,417   | 2,592,696  | 3,902,113  |
| Robeco Transition Emerging Credits                  | USD                          | Merrill Lynch       | 1,350,288  | 1,167,090   | 231,230  | 1,398,320  |
| Robeco Transition Emerging Credits                  | USD                          | Nomura              | 1,938,409  | –   | 2,078,893  | 2,078,893  |
| Robeco Transition Emerging Credits                  | USD                          | Societe Generale    | 1,831,505  | 1,866,318   | –  | 1,866,318  |
| Robeco Euro Government Bonds                        | EUR                          | J.P. Morgan         | 26,597,532   | 4,062,761   | 25,705,112   | 29,767,873   |
| Robeco Euro Government Bonds                        | EUR                          | Merrill Lynch       | 32,048,127   | –   | 34,656,746   | 34,656,746   |
| Robeco Euro Government Bonds                        | EUR                          | Morgan Stanley      | 9,779,028  | –   | 10,017,198   | 10,017,198   |
| Robeco Euro Government Bonds                        | EUR                          | Deutsche Bank       | 477,802  | –   | 492,998  | 492,998  |
| Robeco Euro Government Bonds                        | EUR                          | Barclays            | 7,113,793  | –   | 7,430,122  | 7,430,122  |
| Robeco Euro Government Bonds                        | EUR                          | BNP Paribas         | 46,718,178   | –   | 47,723,552   | 47,723,552   |

# Notes to the financial statements as at 30 June 2024 (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 Euro<br>Government Bonds     | EUR                          | Citi                   | 11,088,026   | –   | 11,310,480   | 11,310,480   |
| Robeco Euro<br>Government Bonds     | EUR                          | Nomura                 | 11,039,983   | –   | 11,481,842   | 11,481,842   |
| Robeco Euro<br>Government Bonds     | EUR                          | Goldman Sachs          | 5,762,118  | –   | 5,965,875  | 5,965,875  |
| Robeco Euro Credit<br>Bonds         | EUR                          | Bank of Nova<br>Scotia | 22,060,918   | –   | 23,222,480   | 23,222,480   |
| Robeco Euro Credit<br>Bonds         | EUR                          | Barclays               | 16,139,143   | –   | 16,860,639   | 16,860,639   |
| Robeco Euro Credit<br>Bonds         | EUR                          | BNP Paribas            | 23,106,802   | 8,902,993   | 14,868,393   | 23,771,386   |
| Robeco Euro Credit<br>Bonds         | EUR                          | Citi                   | 2,211,278  | –   | 2,255,642  | 2,255,642  |
| Robeco Euro Credit<br>Bonds         | EUR                          | Goldman Sachs          | 47,821,467   | –   | 49,640,667   | 49,640,667   |
| Robeco Euro Credit<br>Bonds         | EUR                          | Deutsche Bank          | 18,213,701   | –   | 18,792,966   | 18,792,966   |
| Robeco Euro Credit<br>Bonds         | EUR                          | HSBC                   | 1,222,859  | 421,840   | 850,323  | 1,272,163  |
| Robeco Euro Credit<br>Bonds         | EUR                          | J.P. Morgan            | 32,740,113   | 31,836,754  | 2,693,617  | 34,530,371   |
| Robeco Euro Credit<br>Bonds         | EUR                          | Merrill Lynch          | 189,765  | –   | 205,212  | 205,212  |
| Robeco Euro Credit<br>Bonds         | EUR                          | Morgan Stanley         | 2,817,818  | –   | 2,886,447  | 2,886,447  |
| Robeco Euro Credit<br>Bonds         | EUR                          | Societe Generale       | 19,551,276   | 10,720,010  | 9,226,271  | 19,946,281   |
| Robeco Euro Credit<br>Bonds         | EUR                          | UBS                    | 7,272,910  | 5,317,587   | 2,400,405  | 7,717,992  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Deutsche Bank          | 1,831,716  | –   | 1,889,972  | 1,889,972  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Goldman Sachs          | 8,268,109  | –   | 8,571,038  | 8,571,038  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | J.P. Morgan            | 9,812,065  | 3,396,194   | 7,541,122  | 10,937,316   |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Merrill Lynch          | 65,307   | –   | 70,623   | 70,623   |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Morgan Stanley         | 2,677,660  | –   | 2,742,875  | 2,742,875  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Nomura                 | 625,322  | –   | 670,642  | 670,642  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Societe Generale       | 539,378  | 550,017   | –  | 550,017  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | UBS                    | 705,777  | 439,058   | 312,670  | 751,728  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Citi                   | 443,357  | –   | 452,252  | 452,252  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | Barclays               | 5,541,103  | –   | 5,787,500  | 5,787,500  |
| Robeco All Strategy<br>Euro Bonds   | EUR                          | BNP Paribas            | 1,809,423  | 898,185   | 949,555  | 1,847,740  |
| Robeco European High<br>Yield Bonds | EUR                          | Goldman Sachs          | 31,314,603   | –   | 32,505,858   | 32,505,858   |
| Robeco European High<br>Yield Bonds | EUR                          | UBS                    | 4,243,882  | 1,859,475   | 2,678,744  | 4,538,219  |
| Robeco European High<br>Yield Bonds | EUR                          | Societe Generale       | 1,430,343  | 1,458,333   | –  | 1,458,333  |



# Notes to the financial statements as at 30 June 2024 (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                          | Nomura              | 857,020  | –   | 919,131  | 919,131  |
| Robeco European High Yield Bonds    | EUR                          | Deutsche Bank       | 7,199,632  | –   | 7,451,746  | 7,451,746  |
| Robeco European High Yield Bonds    | EUR                          | Morgan Stanley      | 6,851,906  | –   | 7,056,135  | 7,056,135  |
| Robeco European High Yield Bonds    | EUR                          | Merrill Lynch       | 1,564,313  | –   | 1,691,643  | 1,691,643  |
| Robeco European High Yield Bonds    | EUR                          | J.P. Morgan         | 31,565,625   | 15,121,566  | 19,846,719   | 34,968,285   |
| Robeco European High Yield Bonds    | EUR                          | BNP Paribas         | 5,993,056  | 1,864,677   | 4,287,905  | 6,152,582  |
| Robeco European High Yield Bonds    | EUR                          | HSBC                | 2,634,586  | –   | 2,769,781  | 2,769,781  |
| Robeco European High Yield Bonds    | EUR                          | Barclays            | 16,902,930   | –   | 17,696,153   | 17,696,153   |
| Robeco Transition Asian Bonds       | USD                          | Merrill Lynch       | 122,828  | 125,252   | –  | 125,252  |
| Robeco Transition Asian Bonds       | USD                          | UBS                 | 88,610   | –   | 96,793   | 96,793   |
| Robeco Transition Asian Bonds       | USD                          | Wells Fargo         | 207,856  | 212,105   | –  | 212,105  |
| Robeco Transition Asian Bonds       | USD                          | BNP Paribas         | 414,902  | 215,106   | 214,584  | 429,690  |
| Robeco Euro SDG Credits             | EUR                          | Barclays            | 36,524,447   | –   | 38,148,580   | 38,148,580   |
| Robeco Euro SDG Credits             | EUR                          | BNP Paribas         | 5,485,407  | 2,784,913   | 2,813,804  | 5,598,717  |
| Robeco Euro SDG Credits             | EUR                          | Citi                | 13,158,669   | –   | 13,422,665   | 13,422,665   |
| Robeco Euro SDG Credits             | EUR                          | Deutsche Bank       | 17,715,544   | –   | 18,278,966   | 18,278,966   |
| Robeco Euro SDG Credits             | EUR                          | Goldman Sachs       | 44,062,893   | –   | 45,736,618   | 45,736,618   |
| Robeco Euro SDG Credits             | EUR                          | J.P. Morgan         | 36,399,729   | 34,433,611  | 4,128,616  | 38,562,227   |
| Robeco Euro SDG Credits             | EUR                          | Morgan Stanley      | 1,471,662  | –   | 1,507,504  | 1,507,504  |
| Robeco Euro SDG Credits             | EUR                          | Merrill Lynch       | 803,780  | –   | 869,205  | 869,205  |
| Robeco Euro SDG Credits             | EUR                          | HSBC                | 4,030,261  | 956,030   | 3,250,570  | 4,206,600  |
| Robeco Euro SDG Credits             | EUR                          | UBS                 | 10,215,321   | 7,557,016   | 3,274,313  | 10,831,329   |
| Robeco Euro SDG Credits             | EUR                          | Societe Generale    | 37,349,135   | 17,896,712  | 20,217,514   | 38,114,226   |
| Robeco Financial Institutions Bonds | EUR                          | Bank of Nova Scotia | 66,081,355   | –   | 69,560,707   | 69,560,707   |
| Robeco Financial Institutions Bonds | EUR                          | UBS                 | 7,734,297  | 1,235,915   | 7,123,730  | 8,359,645  |
| Robeco Financial Institutions Bonds | EUR                          | Societe Generale    | 112,892,354  | 48,337,143  | 66,876,037   | 115,213,180  |
| Robeco Financial Institutions Bonds | EUR                          | Morgan Stanley      | 4,925,583  | –   | 5,045,546  | 5,045,546  |
| Robeco Financial Institutions Bonds | EUR                          | Merrill Lynch       | 4,591,303  | 1,874,730   | 2,947,313  | 4,822,043  |
| Robeco Financial Institutions Bonds | EUR                          | J.P. Morgan         | 46,442,509   | 45,419,645  | 3,665,412  | 49,085,057   |

# Notes to the financial statements as at 30 June 2024 (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 Financial<br>Institutions Bonds                                  | EUR                          | Goldman Sachs   | 46,952,410   | –  | 48,738,550   | 48,738,550   |
| Robeco Financial<br>Institutions Bonds                                  | EUR                          | HSBC  | 13,085,401   | 715,433  | 13,018,646   | 13,734,079   |
| Robeco Financial<br>Institutions Bonds                                  | EUR                          | Citi  | 870,658  | –  | 888,125  | 888,125  |
| Robeco Financial<br>Institutions Bonds                                  | EUR                          | BNP Paribas   | 6,046,090  | 4,932,393  | 1,342,149  | 6,274,542  |
| Robeco Financial<br>Institutions Bonds                                  | EUR                          | Barclays  | 18,297,414   | –  | 19,190,657   | 19,190,657   |
| Robeco Financial<br>Institutions Bonds                                  | EUR                          | Deutsche Bank   | 4,709,582  | –  | 4,887,596  | 4,887,596  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | Nomura  | 121,206  | –  | 129,990  | 129,990  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | J.P. Morgan   | 1,789,607  | 1,860,933  | 24,457   | 1,885,390  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | Societe Generale  | 2,258,762  | 563,965  | 1,742,241  | 2,306,206  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | Barclays  | 2,097,395  | –  | 2,190,660  | 2,190,660  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | BNP Paribas   | 321,103  | –  | 328,013  | 328,013  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | Deutsche Bank   | 526,885  | –  | 543,642  | 543,642  |
| Robeco Investment<br>Grade Corporate Bonds                              | EUR                          | Goldman Sachs   | 4,236,647  | –  | 4,397,815  | 4,397,815  |
| Robeco Climate Global<br>High Yield Bonds                               | EUR                          | Merrill Lynch   | 984,453  | –  | 1,068,267  | 1,068,267  |
| Robeco Climate Global<br>High Yield Bonds                               | EUR                          | UBS   | 5,156,762  | –  | 5,632,997  | 5,632,997  |
| <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                          | 75,870  | 18,607   | 57,263   |  |  |
| Robeco QI Global<br>Conservative Equities                               | EUR                          | 13,613  | 3,306  | 10,307   |  |  |
| Robeco Sustainable<br>Global Stars Equities                             | EUR                          | 11,628  | 2,972  | 8,656  |  |  |
| Robeco Emerging Stars<br>Equities                                       | EUR                          | 99,392  | 12,987   | 86,405   |  |  |
| Robeco Emerging<br>Markets Equities                                     | EUR                          | 109,300   | 15,803   | 93,497   |  |  |
| Robeco QI Emerging<br>Markets Active Equities                           | EUR                          | 275,506   | 30,927   | 244,579  |  |  |
| Robeco QI Global<br>Momentum Equities                                   | EUR                          | 1,175   | 290  | 885  |  |  |
| Robeco QI Global<br>Developed Sustainable<br>Enhanced Index<br>Equities | EUR                          | 64  | 23   | 41   |  |  |
| Robeco QI Emerging<br>Conservative Equities                             | USD                          | 146,632   | 22,642   | 123,990  |  |  |
| Robeco QI Global<br>Value Equities                                      | EUR                          | 20,763  | 3,752  | 17,011   |  |  |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities                  | EUR                          | 8,163   | 1,913  | 6,250  |  |  |

# Notes to the financial statements as at 30 June 2024 (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 Emerging<br>Markets Sustainable<br>Active Equities             | USD                          | 3,076   | 541   | 2,535  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | 9,150   | 2,328   | 6,822  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | 4,640   | 1,141   | 3,499  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | 14,115  | 1,862   | 12,253   |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | 1,017   | 194   | 823  |
| Robeco QI Global SDG<br>& Climate Conservative<br>Equities               | EUR                          | 299   | 92  | 207  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | 4,046   | 997   | 3,049  |
| Robeco Sustainable<br>Emerging Stars Equities                            | EUR                          | 39  | 14  | 25   |
| Robeco QI Emerging<br>Markets Sustainable<br>Enhanced Index<br>Equities  | USD                          | 196   | 26  | 170  |
| Robeco Global SDG<br>Equities  | EUR                          | 1,510   | 384   | 1,126  |
| Robeco QI Global SDG<br>& Climate Beta Equities                          | EUR                          | 190   | 45  | 145  |
| Robeco Asia-Pacific<br>Equities  | EUR                          | 29,638  | 4,399   | 25,239   |
| Robeco Sustainable<br>European Stars Equities                            | EUR                          | 10,943  | 2,698   | 8,245  |
| Robeco QI European<br>Conservative Equities                              | EUR                          | 46,146  | 7,702   | 38,444   |
| Robeco QI US<br>Conservative Equities                                    | USD                          | 3,029   | 797   | 2,232  |
| Robeco BP US<br>Premium Equities   | USD                          | 125,672   | 36,618  | 89,054   |
| Robeco Chinese<br>Equities   | EUR                          | 30,657  | 4,138   | 26,519   |
| Robeco Asian Stars<br>Equities   | USD                          | 2,820   | 465   | 2,355  |
| Robeco BP US Large<br>Cap Equities                                       | USD                          | 35,082  | 9,752   | 25,330   |
| Robeco BP US Select<br>Opportunities Equities                            | USD                          | 36,968  | 10,482  | 26,486   |
| Robeco QI Chinese A-<br>share Active Equities                            | CNH                          | 3,794   | 164   | 3,630  |
| Robeco QI European<br>Value Equities                                     | EUR                          | 23  | 5   | 18   |
| Robeco QI US Climate<br>Beta Equities                                    | USD                          | 18,792  | 4,986   | 13,806   |
| Robeco QI European<br>Active Equities                                    | EUR                          | 2,299   | 534   | 1,765  |
| Robeco New World<br>Financials   | EUR                          | 18,064  | 4,906   | 13,158   |

# Notes to the financial statements as at 30 June 2024 (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 Sustainable<br>Property Equities                   | EUR                          | 18,635  | 4,027   | 14,608   |
| Robeco Global<br>Consumer Trends                          | EUR                          | 47,785  | 15,334  | 32,451   |
| Robeco Global Multi-<br>Thematic                          | EUR                          | 1,922   | 509   | 1,413  |
| Robeco Digital<br>Innovations                             | EUR                          | 7,233   | 1,960   | 5,273  |
| Robeco FinTech  | EUR                          | 26,693  | 5,238   | 21,455   |
| Robeco Circular<br>Economy Equities                       | EUR                          | 6,836   | 1,196   | 5,640  |
| Robeco Smart Energy<br>Equities                           | EUR                          | 1,044,370   | 130,663   | 913,707  |
| Robeco Smart Materials                                    | EUR                          | 453,616   | 55,491  | 398,125  |
| Robeco Smart Mobility<br>Equities                         | EUR                          | 193,227   | 25,791  | 167,436  |
| Robeco Sustainable<br>Healthy Living Equities             | EUR                          | 5,639   | 1,248   | 4,391  |
| Robeco Sustainable<br>Water                               | EUR                          | 63,438  | 14,753  | 48,685   |
| Robeco Global Gender<br>Equality                          | EUR                          | 1,181   | 295   | 886  |
| Robeco Biodiversity<br>Equities                           | EUR                          | 141   | 36  | 105  |
| Robeco Net Zero 2050<br>Climate Equities                  | EUR                          | 4,372   | 1,106   | 3,266  |
| Robeco High Yield<br>Bonds                                | EUR                          | 1,462,365   | 228,503   | 1,233,862  |
| Robeco Global Credits                                     | EUR                          | 189,124   | 47,418  | 141,706  |
| Robeco QI Dynamic<br>High Yield                           | EUR                          | 20,280  | 6,242   | 14,038   |
| Robeco QI Global<br>Multi-Factor Credits                  | EUR                          | 138,558   | 29,981  | 108,577  |
| Robeco QI Global<br>Multi-Factor Bonds                    | EUR                          | 889   | 204   | 685  |
| Robeco Global Credits -<br>Short Maturity                 | EUR                          | 41,781  | 9,305   | 32,476   |
| Robeco Corporate<br>Hybrid Bonds                          | EUR                          | 32,471  | 8,024   | 24,447   |
| Robeco QI Global<br>Multi-Factor High Yield               | EUR                          | 1,843   | 302   | 1,541  |
| Robeco SDG Credit<br>Income                               | USD                          | 134,957   | 30,096  | 104,861  |
| Robeco Global SDG<br>Credits                              | EUR                          | 137,043   | 32,973  | 104,070  |
| Robeco SDG High<br>Yield Bonds                            | EUR                          | 116,321   | 16,469  | 99,852   |
| Robeco Global Green<br>Bonds                              | EUR                          | 2,308   | 577   | 1,731  |
| Robeco Climate Global<br>Credits                          | EUR                          | 23,758  | 5,177   | 18,581   |
| Robeco Climate Global<br>Bonds                            | EUR                          | 1,305   | 317   | 988  |
| Robeco QI Global SDG<br>& Climate Multi-Factor<br>Credits | EUR                          | 432   | 73  | 359  |
| Robeco Transition<br>Emerging Credits                     | USD                          | 51,632  | 7,938   | 43,694   |
| Robeco Climate Global<br>High Yield Bonds                 | EUR                          | 3,390   | 828   | 3,102  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 9. Securities lending (continued)

| Sub-Fund                                | Sub-Fund currency | Lending income (gross) in Sub-Fund currency | Lending agent fee in Sub-Fund currency | Lending income (net) in Sub-Fund currency |
|---|-------------------|---|--|---|
| Robeco Euro Government Bonds            | EUR               | 89,348                                      | 21,723                                 | 67,625                                    |
| Robeco Euro Credit Bonds                | EUR               | 129,968                                     | 30,724                                 | 99,244                                    |
| Robeco All Strategy Euro Bonds          | EUR               | 33,567                                      | 7,792                                  | 25,775                                    |
| Robeco European High Yield Bonds        | EUR               | 190,984                                     | 28,829                                 | 162,155                                   |
| Robeco Transition Asian Bonds           | USD               | 482   | 80                                     | 402                                       |
| Robeco Euro SDG Credits                 | EUR               | 132,811                                     | 31,781                                 | 101,030                                   |
| Robeco Financial Institutions Bonds     | EUR               | 177,239                                     | 39,414                                 | 137,825                                   |
| Robeco Investment Grade Corporate Bonds | EUR               | 11,241                                      | 2,579                                  | 8,662                                     |
| Robeco QI Multi Factor Absolute Return  | EUR               | 175   | 23                                     | 152                                       |

## 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 D, DCo, DH, DHCo, F, FH, FCo, FHCo, I, IB, IBH, IBxH, ICo, IH, IHCo, OIH, 2IH, IE, IEH, OIEH, IHHi, IL, IExH, IMH, IMBxH, IBx, J, K, KE, KH, M, X, XH, 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 taxes regarding Luxembourg income, withholding, capital gains, estate or inheritance taxes that are 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%. The capital gains taxes are 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’ and included in the statement of operations and changes in net assets under ‘Net realized gain/(loss) on currency exchange’ for the capital gain taxes linked to realized gains and under ‘Net Change in unrealized appreciation/depreciation on: currency exchange’ for the unrealized appreciation of investments during the year.

## 11. Management Company

The Board of Directors of the Company has appointed RIAM. 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.

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 SE, Luxembourg branch.

RIAM is part of ORIX Corporation Europe N.V. and also acts as the Management Company for other Luxembourg and Dutch domiciled funds.

# Notes to the financial statements as at 30 June 2024 (continued)

## 12. Portfolio Manager

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 Portfolio Management Agreement between the Management Company and RIAM was concluded on 1 June 2019 for an undetermined period.

The Management Company Adviser has appointed Boston Partners Global Investors Inc. as its Sub Delegated 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 Sub Delegated 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 Sub Delegated Portfolio Manager for the sub-funds 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, RobecoSAM Sustainable Water Equities, RobecoSAM Global Gender Equality Equities and RobecoSAM Biodiversity Equities is Robeco Schweiz AG.

The Sub Delegated Portfolio Manager for Robeco Sustainable Asian Bonds is Robeco Singapore Private Ltd.

The Sub Delegated Portfolio Manager for Robeco Gravis Digital Infrastructure Income is Gravis Capital Management Limited.

# Notes to the financial statements as at 30 June 2024 (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 of 30 June 2024:

| 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        |                      | 5,646,866          | 1.45               |
|  | <b>EUR</b>           | <b>5,646,866</b>   | <b>1.45</b>        |
| <b>Robeco QI Emerging Markets Active Equities</b>              |                      |                    |                    |
| Robeco QI Chinese A-share Active Equities - Z EUR              |                      | 76,702,634         | 3.75               |
|  | <b>EUR</b>           | <b>76,702,634</b>  | <b>3.75</b>        |
| <b>Robeco Chinese Equities</b>                                 |                      |                    |                    |
| Robeco Chinese A-Share Equities - I EUR                        |                      | 340,638            | 0.28               |
|  | <b>EUR</b>           | <b>340,638</b>     | <b>0.28</b>        |
| <b>Robeco High Yield Bonds</b>                                 |                      |                    |                    |
| Robeco European High Yield Bonds - ZH EUR                      |                      | 162,950,440        | 2.54               |
|  | <b>EUR</b>           | <b>162,950,440</b> | <b>2.54</b>        |
| <b>Robeco Global Credits</b>                                   |                      |                    |                    |
| Robeco Global Credits - Short Maturity - Z EUR                 |                      | 60,187,272         | 2.07               |
| Robeco Transition Emerging Credits - Z USD                     |                      | 114,410,042        | 3.93               |
|  | <b>EUR</b>           | <b>174,597,315</b> | <b>6.00</b>        |
| <b>Robeco Sustainable Income Allocation</b>                    |                      |                    |                    |
| Robeco Sustainable Emerging Stars Equities - I EUR             |                      | 3,058,707          | 2.34               |
|  | <b>EUR</b>           | <b>3,058,707</b>   | <b>2.34</b>        |
| <b>Robeco Sustainable Dynamic Allocation</b>                   |                      |                    |                    |
| Robeco Next Digital Billion - I EUR                            |                      | 1,351,737          | 0.67               |
|  | <b>EUR</b>           | <b>1,351,737</b>   | <b>0.67</b>        |
| <b>Robeco Sustainable Diversified Allocation</b>               |                      |                    |                    |
| Robeco Sustainable Global Stars Equities - Z EUR               |                      | 7,100,461          | 5.34               |
| Robeco QI Emerging Markets Sustainable Active Equities - Z EUR |                      | 1,597,403          | 1.20               |
| Robeco Sustainable Emerging Stars Equities - I EUR             |                      | 1,523,571          | 1.15               |
| RobecoSAM Circular Economy Equities - Z EUR                    |                      | 19                 | –                  |
|  | <b>EUR</b>           | <b>10,221,454</b>  | <b>7.69</b>        |

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 year, the cross investments between the sub-funds mainly occurred in share-class Z of Robeco sub-fund which does not pay any management fees.

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees

The different sub-funds or classes of shares incur an annual management fee payable to the Management Company, which reflects expenses<sup>1</sup> 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 expenses<sup>1</sup> 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.

<sup>1</sup> Additional expenses maybe charged to the Fund on an exceptional basis as disclosed in the prospectus.

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 relevant class of sub-fund's shares. A performance fee is also due when the relevant class of sub-fund's shares 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's 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.

|   | <b>Sub Fund<br/>currency</b> | <b>Performance<br/>fee</b> | <b>Percentage of<br/>average net assets</b> |
|---|------------------------------|----------------------------|---|
| <b>Robeco Sustainable Global Stars Equities</b>   |                              |                            |   |
| I USD   | EUR                          | 1,520,777                  | 0.57%                                       |
| M2 EUR  | EUR                          | 510                        | 0.41%                                       |
| <b>Robeco Emerging Stars Equities</b>             |                              |                            |   |
| D EUR   | EUR                          | 49,935                     | 0.05%                                       |
| D USD   | EUR                          | 2,394                      | 0.01%                                       |
| F EUR   | EUR                          | 11,575                     | 0.01%                                       |
| F GBP   | EUR                          | 2,883                      | 0.03%                                       |
| F USD   | EUR                          | 131                        | 0.01%                                       |
| G EUR   | EUR                          | 2,136                      | 0.06%                                       |
| G GBP   | EUR                          | 229                        | 0.00%                                       |
| I EUR   | EUR                          | 19,522                     | 0.02%                                       |
| I USD   | EUR                          | 20,151                     | 0.02%                                       |
| IE EUR  | EUR                          | 21,857                     | 0.06%                                       |
| <b>Robeco Sustainable Emerging Stars Equities</b> |                              |                            |   |
| D EUR   | EUR                          | 10                         | 0.00%                                       |
| I EUR   | EUR                          | 5                          | 0.00%                                       |
| I USD   | EUR                          | 42                         | 0.00%                                       |
| IE GBP  | EUR                          | (18)                       | (0.07)%                                     |
| <b>Robeco Asian Stars Equities</b>                |                              |                            |   |
| D EUR   | USD                          | 1,242                      | 0.01%                                       |
| E EUR   | USD                          | 52                         | 0.00%                                       |
| F EUR   | USD                          | 9,957                      | 0.07%                                       |
| F GBP   | USD                          | 3                          | 0.00%                                       |
| I USD   | USD                          | 956                        | 0.01%                                       |



# Notes to the financial statements as at 30 June 2024 (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               |
| IH EUR  | –                      | 0.68       | 0.12               |
| KE GBP  | –                      | 0.63       | 0.12               |
| KE USD  | –                      | 0.63       | 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   | –                      | 0.80       | 0.16               |
| C EUR   | –                      | 0.40       | 0.16               |
| D EUR   | –                      | 0.80       | 0.16               |
| D USD   | –                      | 0.80       | 0.16               |
| F EUR   | –                      | 0.40       | 0.16               |
| F GBP   | –                      | 0.40       | 0.16               |
| I EUR   | –                      | 0.45       | 0.12               |
| I USD   | –                      | 0.45       | 0.12               |
| IH EUR  | –                      | 0.45       | 0.12               |
| M2 EUR  | –                      | 1.75       | 0.16               |
| Z USD   | –                      | –          | –                  |
| <b>Robeco Sustainable Global Stars Equities</b> |                        |            |                    |
| D EUR   | 15.00                  | 1.25       | 0.16               |
| DL USD  | 15.00                  | 1.50       | 0.16               |
| E EUR   | 15.00                  | 1.25       | 0.16               |
| F EUR   | 15.00                  | 0.63       | 0.16               |
| I USD   | 15.00                  | 0.68       | 0.12               |
| IL EUR  | –                      | 0.88       | 0.12               |
| IL GBP  | –                      | 0.88       | 0.12               |
| IL USD  | –                      | 0.88       | 0.12               |
| M2 EUR  | 15.00                  | 2.50       | 0.16               |
| 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               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Emerging Stars Equities (continued)</b> |                        |            |                    |
| 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               |
| IE EUR  | 15.00                  | 0.80       | 0.16               |
| IEL GBP   | –                      | 1.00       | 0.16               |
| IL EUR  | –                      | 1.00       | 0.16               |
| IL GBP  | –                      | 1.00       | 0.16               |
| IL USD  | –                      | 1.00       | 0.16               |
| K EUR   | –                      | 1.00       | 0.16               |
| K USD   | –                      | 1.00       | 0.16               |
| KE EUR  | –                      | 0.52       | 0.16               |
| KE GBP  | –                      | 0.52       | 0.16               |
| KE USD  | –                      | 0.52       | 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               |
| 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   | –                      | 0.60       | 0.20               |
| F2 EUR  | –                      | 0.60       | 0.20               |
| G EUR   | –                      | 0.60       | 0.20               |
| I EUR   | –                      | 0.60       | 0.16               |
| I JPY   | –                      | 0.60       | 0.16               |
| I USD   | –                      | 0.60       | 0.16               |
| IE EUR  | –                      | 0.60       | 0.16               |
| Z CAD   | –                      | –          | –                  |
| Z USD   | –                      | –          | –                  |
| <b>Robeco QI Global Momentum Equities</b>         |                        |            |                    |
| D EUR   | –                      | 1.00       | 0.16               |
| F EUR   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <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   | –                      | –          | –                  |
| ZB AUD  | –                      | –          | –                  |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>             |                        |            |                    |
| D EUR   | –                      | 0.70       | 0.20               |
| I EUR   | –                      | 0.35       | 0.16               |
| I GBP   | –                      | 0.35       | 0.16               |
| 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               |
| 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   | –                      | –          | –                  |
| ZB AUD  | –                      | –          | –                  |
| <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               |
| I EUR   | –                      | 0.55       | 0.12               |
| I USD   | –                      | 0.55       | 0.12               |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>         |                        |            |                    |
| D EUR   | –                      | 1.25       | 0.20               |
| F EUR   | –                      | 0.60       | 0.20               |
| I EUR   | –                      | 0.60       | 0.16               |
| I USD   | –                      | 0.60       | 0.16               |
| Z EUR   | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco QI Global Developed Conservative Equities</b>                |                        |            |                    |
| B CAD  | –                      | 0.80       | 0.16               |
| D EUR  | –                      | 0.80       | 0.16               |
| D USD  | –                      | 0.80       | 0.16               |
| I EUR  | –                      | 0.45       | 0.12               |
| I USD  | –                      | 0.45       | 0.12               |
| IH EUR   | –                      | 0.45       | 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               |
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b>        |                        |            |                    |
| D EUR  | –                      | 0.80       | 0.16               |
| DCo EUR  | 0.05                   | 0.80       | 0.16               |
| F EUR  | –                      | 0.40       | 0.16               |
| FCo EUR  | 0.05                   | 0.40       | 0.16               |
| I EUR  | –                      | 0.45       | 0.12               |
| ICo EUR  | 0.05                   | 0.45       | 0.12               |
| <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               |
| <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               |
| I EUR  | 15.00                  | 0.80       | 0.16               |
| I USD  | 15.00                  | 0.80       | 0.16               |
| IE GBP   | 15.00                  | 0.80       | 0.16               |
| IEL GBP  | –                      | 1.00       | 0.16               |
| IL GBP   | –                      | 1.00       | 0.16               |
| SE GBP   | 15.00                  | 0.80       | 0.20               |
| X USD  | –                      | 1.00       | 0.20               |
| XH USD   | –                      | 1.00       | 0.20               |
| Y USD  | –                      | 1.00       | 0.16               |
| YH USD   | –                      | 1.00       | 0.16               |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b>  |                        |            |                    |
| I EUR  | –                      | 0.35       | 0.16               |
| I USD  | –                      | 0.35       | 0.16               |
| Z CHF  | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco 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               |
| I USD  | –                      | 0.70       | 0.12               |
| M2 EUR   | –                      | 2.50       | 0.16               |
| S EUR  | –                      | 0.50       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco Global SDG Engagement 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               |
| DH USD   | –                      | 1.50       | 0.16               |
| F EUR  | –                      | 0.75       | 0.16               |
| F USD  | –                      | 0.75       | 0.16               |
| I EUR  | –                      | 0.75       | 0.12               |
| I USD  | –                      | 0.75       | 0.12               |
| XH USD   | –                      | 0.75       | 0.16               |
| YE CHF   | –                      | 0.47       | 0.12               |
| YEH CHF  | –                      | 0.47       | 0.12               |
| YH AUD   | –                      | 0.75       | 0.12               |
| YH CHF   | –                      | 0.75       | 0.12               |
| YH EUR   | –                      | 0.75       | 0.12               |
| YH GBP   | –                      | 0.75       | 0.12               |
| YH USD   | –                      | 0.75       | 0.12               |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities II</b> |                        |            |                    |
| I GBP  | –                      | 0.35       | 0.16               |
| <b>Robeco QI Global SDG &amp; Climate Beta 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               |
| Z EUR  | –                      | –          | –                  |
| Z GBP  | –                      | –          | –                  |
| <b>Robeco Quantum Equities</b>   |                        |            |                    |
| D EUR  | –                      | 0.80       | 0.16               |
| D USD  | –                      | 0.80       | 0.16               |
| F EUR  | –                      | 0.40       | 0.16               |
| F USD  | –                      | 0.40       | 0.16               |
| I EUR  | –                      | 0.45       | 0.12               |
| I USD  | –                      | 0.45       | 0.12               |
| <b>Robeco Emerging Markets Ex China 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               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Emerging Markets Asia Select Equities</b>        |                        |            |                    |
| I USD  | 15.00                  | 0.80       | 0.16               |
| IL USD   | –                      | –          | –                  |
| Z USD  | –                      | –          | –                  |
| <b>Robeco Quantum Market Neutral Equities</b>              |                        |            |                    |
| F EUR  | 15.00                  | 0.75       | 0.16               |
| <b>Robeco Emerging Markets Climate Transition Equities</b> |                        |            |                    |
| D EUR  | –                      | 1.50       | 0.20               |
| D USD  | –                      | 1.50       | 0.20               |
| F EUR  | –                      | 0.80       | 0.20               |
| F USD  | –                      | 0.80       | 0.20               |
| I EUR  | –                      | 0.80       | 0.16               |
| I USD  | –                      | 0.80       | 0.16               |
| Z GBP  | –                      | –          | –                  |
| <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               |
| G EUR  | –                      | 0.63       | 0.16               |
| I EUR  | –                      | 0.70       | 0.12               |
| I GBP  | –                      | 0.70       | 0.12               |
| I USD  | –                      | 0.70       | 0.12               |
| M2 EUR   | –                      | 2.50       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco QI European Conservative Equities</b>            |                        |            |                    |
| B EUR  | –                      | 0.80       | 0.16               |
| B USD  | –                      | 0.80       | 0.16               |
| C EUR  | –                      | 0.40       | 0.16               |
| C GBP  | –                      | 0.40       | 0.16               |
| D EUR  | –                      | 0.80       | 0.16               |
| D USD  | –                      | 0.80       | 0.16               |
| DH USD   | –                      | 0.80       | 0.16               |
| F EUR  | –                      | 0.40       | 0.16               |
| I EUR  | –                      | 0.45       | 0.12               |
| IH EUR   | –                      | 0.45       | 0.12               |
| IH USD   | –                      | 0.45       | 0.12               |
| M USD  | –                      | 1.50       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco QI US Conservative Equities</b>                  |                        |            |                    |
| D EUR  | –                      | 0.80       | 0.16               |
| D USD  | –                      | 0.80       | 0.16               |
| G USD  | –                      | 0.40       | 0.16               |
| I EUR  | –                      | 0.55       | 0.12               |
| I USD  | –                      | 0.55       | 0.12               |
| IH EUR   | –                      | 0.55       | 0.12               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|                                      | Performance Management |            | Service fee<br>(%) |
|--------------------------------------|------------------------|------------|--------------------|
|                                      | fee<br>(%)             | fee<br>(%) |                    |
| <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 GBP                                | –                      | 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               |
| KE USD                               | –                      | 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                                | –                      | –          | –                  |
| <b>Robeco Chinese Equities</b>       |                        |            |                    |
| D EUR                                | –                      | 1.60       | 0.20               |
| D USD                                | –                      | 1.60       | 0.20               |
| E EUR                                | –                      | 1.60       | 0.20               |
| F EUR                                | –                      | 0.80       | 0.20               |
| I EUR                                | –                      | 0.85       | 0.16               |
| I USD                                | –                      | 0.85       | 0.16               |
| M USD                                | –                      | 2.00       | 0.20               |
| <b>Robeco Indian Equities</b>        |                        |            |                    |
| D EUR                                | –                      | 1.60       | 0.26               |
| D USD                                | –                      | 1.60       | 0.26               |
| F EUR                                | –                      | 0.75       | 0.26               |
| F USD                                | –                      | 0.75       | 0.26               |
| I EUR                                | –                      | 0.80       | 0.22               |
| I USD                                | –                      | 0.80       | 0.22               |
| <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               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Sustainable Asian Stars Equities</b>    |                        |            |                    |
| DL EUR  | –                      | 1.75       | 0.20               |
| DL USD  | –                      | 1.75       | 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 GBP   | 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               |
| F2 EUR  | –                      | 0.63       | 0.16               |
| F2 USD  | –                      | 0.63       | 0.16               |
| F2H EUR   | –                      | 0.63       | 0.16               |
| FH EUR  | –                      | 0.63       | 0.16               |
| G GBP   | –                      | 0.63       | 0.16               |
| G USD   | –                      | 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               |
| 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 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 Chinese A-share Equities</b>            |                        |            |                    |
| D EUR   | –                      | 1.60       | 0.26               |
| D USD   | –                      | 1.60       | 0.26               |
| F EUR   | –                      | 0.80       | 0.26               |
| I EUR   | –                      | 0.85       | 0.22               |
| I USD   | –                      | 0.85       | 0.22               |
| IE EUR  | –                      | 0.85       | 0.22               |
| M2 EUR  | –                      | 2.50       | 0.26               |
| <b>Robeco QI Chinese A-share Active Equities</b>  |                        |            |                    |
| I USD   | –                      | 0.70       | 0.22               |
| Z EUR   | –                      | –          | –                  |



# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco QI Chinese A-share Conservative Equities</b> |                        |            |                    |
| D USD  | –                      | 1.25       | 0.26               |
| 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 Climate Beta 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               |
| IE EUR   | –                      | 0.25       | 0.12               |
| IEH GBP  | –                      | 0.25       | 0.12               |
| S EUR  | –                      | 0.06       | 0.16               |
| S USD  | –                      | 0.06       | 0.16               |
| SE EUR   | –                      | 0.06       | 0.16               |
| SE USD   | –                      | 0.06       | 0.16               |
| SEH EUR  | –                      | 0.06       | 0.16               |
| SEH GBP  | –                      | 0.06       | 0.16               |
| SH EUR   | –                      | 0.06       | 0.16               |
| <b>Robeco QI European Active Equities</b>              |                        |            |                    |
| D EUR  | –                      | 1.00       | 0.16               |
| F EUR  | –                      | 0.50       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco Transition Asian 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               |
| <b>Robeco New World Financials</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               |
| 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 USD  | –                      | 0.75       | 0.12               |
| IE EUR   | –                      | 0.75       | 0.12               |
| IH EUR   | –                      | 0.75       | 0.12               |
| M USD  | –                      | 2.00       | 0.16               |
| Z GBP  | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|                                      | Performance Management |            | Service fee<br>(%) |
|--------------------------------------|------------------------|------------|--------------------|
|                                      | fee<br>(%)             | fee<br>(%) |                    |
| <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 Global Multi-Thematic</b>  |                        |            |                    |
| D EUR                                | –                      | 1.10       | 0.16               |
| D USD                                | –                      | 1.10       | 0.16               |
| F EUR                                | –                      | 0.55       | 0.16               |
| F USD                                | –                      | 0.55       | 0.16               |
| I EUR                                | –                      | 0.55       | 0.12               |
| I USD                                | –                      | 0.55       | 0.12               |
| M2 EUR                               | –                      | 2.50       | 0.16               |
| S EUR                                | –                      | 0.80       | 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               |
| <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                                | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Circular Economy Equities</b> |                        |            |                    |
| D EUR                                   | –                      | 1.50       | 0.16               |
| D USD                                   | –                      | 1.50       | 0.16               |
| DH EUR                                  | –                      | 1.50       | 0.16               |
| F EUR                                   | –                      | 0.75       | 0.16               |
| F USD                                   | –                      | 0.75       | 0.16               |
| FH EUR                                  | –                      | 0.75       | 0.16               |
| G EUR                                   | –                      | 0.75       | 0.16               |
| I EUR                                   | –                      | 0.80       | 0.12               |
| I USD                                   | –                      | 0.80       | 0.12               |
| IE EUR                                  | –                      | 0.80       | 0.12               |
| IE USD                                  | –                      | 0.80       | 0.12               |
| IH GBP                                  | –                      | 0.80       | 0.12               |
| M2 EUR                                  | –                      | 2.50       | 0.16               |
| Z EUR                                   | –                      | –          | –                  |
| Z USD                                   | –                      | –          | –                  |
| <b>Robeco Smart Energy Equities</b>     |                        |            |                    |
| D CHF                                   | –                      | 1.50       | 0.16               |
| D EUR                                   | –                      | 1.50       | 0.16               |
| D USD                                   | –                      | 1.50       | 0.16               |
| DH EUR                                  | –                      | 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               |
| IE EUR                                  | –                      | 0.80       | 0.12               |
| M2 EUR                                  | –                      | 2.25       | 0.16               |
| X CHF                                   | –                      | 0.60       | 0.16               |
| X EUR                                   | –                      | 0.60       | 0.16               |
| X GBP                                   | –                      | 0.60       | 0.16               |
| X USD                                   | –                      | 0.60       | 0.16               |
| Z EUR                                   | –                      | –          | –                  |
| Z GBP                                   | –                      | –          | –                  |
| Z USD                                   | –                      | –          | –                  |
| <b>Robeco Smart Materials Equities</b>  |                        |            |                    |
| D CHF                                   | –                      | 1.50       | 0.16               |
| D EUR                                   | –                      | 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               |
| G EUR                                   | –                      | 0.75       | 0.16               |
| G GBP                                   | –                      | 0.75       | 0.16               |
| I EUR                                   | –                      | 0.80       | 0.12               |
| I GBP                                   | –                      | 0.80       | 0.12               |
| I USD                                   | –                      | 0.80       | 0.12               |
| IE GBP                                  | –                      | 0.80       | 0.12               |
| M2 EUR                                  | –                      | 2.25       | 0.16               |
| Z EUR                                   | –                      | –          | –                  |
| Z GBP                                   | –                      | –          | –                  |
| Z USD                                   | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |      | Service fee |
|---|------------------------|------|-------------|
|   | fee                    | fee  | (%)         |
|   | (%)                    | (%)  |             |
| <b>Robeco Smart Mobility 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        |
| I EUR   | –                      | 0.80 | 0.12        |
| I USD   | –                      | 0.80 | 0.12        |
| IH GBP  | –                      | 0.80 | 0.12        |
| M2 EUR  | –                      | 2.25 | 0.16        |
| S USD   | –                      | 0.42 | 0.16        |
| Z EUR   | –                      | –    | –           |
| Z GBP   | –                      | –    | –           |
| Z USD   | –                      | –    | –           |
| <b>Robeco Sustainable Healthy Living Equities</b> |                        |      |             |
| 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        |
| 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   | –                      | –    | –           |
| Z USD   | –                      | –    | –           |
| <b>Robeco 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   | –                      | –    | –           |
| Z USD   | –                      | –    | –           |
| <b>Robeco Global Gender Equality</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        |
| IE EUR  | –                      | 0.70 | 0.12        |
| IE GBP  | –                      | 0.70 | 0.12        |
| M2 EUR  | –                      | 2.50 | 0.16        |
| Z EUR   | –                      | –    | –           |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Next Digital Billion</b>                 |                        |            |                    |
| D EUR  | –                      | 1.60       | 0.20               |
| D USD  | –                      | 1.60       | 0.20               |
| F EUR  | –                      | 0.80       | 0.20               |
| F USD  | –                      | 0.80       | 0.20               |
| I EUR  | –                      | 0.80       | 0.16               |
| I USD  | –                      | 0.80       | 0.16               |
| M2 EUR   | –                      | 2.50       | 0.20               |
| S CHF  | –                      | 0.40       | 0.20               |
| S EUR  | –                      | 0.40       | 0.20               |
| S USD  | –                      | 0.40       | 0.20               |
| <b>Robeco Biodiversity Equities</b>                |                        |            |                    |
| D EUR  | –                      | 1.60       | 0.16               |
| D USD  | –                      | 1.60       | 0.16               |
| F EUR  | –                      | 0.80       | 0.16               |
| F USD  | –                      | 0.80       | 0.16               |
| I EUR  | –                      | 0.85       | 0.12               |
| I USD  | –                      | 0.85       | 0.12               |
| Z GBP  | –                      | –          | –                  |
| <b>Robeco Net Zero 2050 Climate Equities</b>       |                        |            |                    |
| D EUR  | –                      | 1.60       | 0.16               |
| D USD  | –                      | 1.60       | 0.16               |
| DCo EUR  | 0.07                   | 1.60       | 0.16               |
| F EUR  | –                      | 0.80       | 0.16               |
| F USD  | –                      | 0.80       | 0.16               |
| FCo EUR  | 0.07                   | 0.80       | 0.16               |
| I EUR  | –                      | 0.85       | 0.12               |
| I USD  | –                      | 0.85       | 0.12               |
| ICo EUR  | 0.07                   | 0.85       | 0.12               |
| S EUR  | –                      | 0.80       | 0.16               |
| S USD  | –                      | 0.80       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| Z GBP  | –                      | –          | –                  |
| <b>Robeco Fashion Engagement 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               |
| I EUR  | –                      | 0.80       | 0.12               |
| I USD  | –                      | 0.80       | 0.12               |
| S EUR  | –                      | 0.75       | 0.16               |
| <b>Robeco Gravis Digital Infrastructure Income</b> |                        |            |                    |
| B EUR  | –                      | 1.60       | 0.16               |
| B USD  | –                      | 1.60       | 0.16               |
| C EUR  | –                      | 0.80       | 0.16               |
| C GBP  | –                      | 0.80       | 0.16               |
| D EUR  | –                      | 1.60       | 0.16               |
| F EUR  | –                      | 0.80       | 0.16               |
| IB EUR   | –                      | 0.85       | 0.12               |
| IB GBP   | –                      | 0.85       | 0.12               |
| <b>Robeco High Yield Bonds</b>                     |                        |            |                    |
| 0BxH AUD   | –                      | 1.10       | 0.16               |
| 0BxH RMB   | –                      | 1.10       | 0.16               |
| 0BxH USD   | –                      | 1.10       | 0.16               |
| 0CH GBP  | –                      | 0.55       | 0.16               |
| 0D3H USD   | –                      | 1.50       | 0.16               |
| 0DH EUR  | –                      | 1.10       | 0.16               |
| 0DH USD  | –                      | 1.10       | 0.16               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco High Yield Bonds (continued)</b> |                        |            |                    |
| 0EH EUR                                    | –                      | 1.10       | 0.16               |
| 0FH EUR                                    | –                      | 0.55       | 0.16               |
| 0IH CHF                                    | –                      | 0.55       | 0.12               |
| 0IH EUR                                    | –                      | 0.55       | 0.12               |
| 0IH USD                                    | –                      | 0.55       | 0.12               |
| 0MH USD                                    | –                      | 1.30       | 0.16               |
| BH EUR                                     | –                      | 1.10       | 0.16               |
| BxH AUD                                    | –                      | 1.10       | 0.16               |
| BxH HKD                                    | –                      | 1.10       | 0.16               |
| BxH RMB                                    | –                      | 1.10       | 0.16               |
| BxH USD                                    | –                      | 1.10       | 0.16               |
| CH EUR                                     | –                      | 0.55       | 0.16               |
| CH USD                                     | –                      | 0.55       | 0.16               |
| D EUR                                      | –                      | 1.10       | 0.16               |
| D2H USD                                    | –                      | 1.50       | 0.16               |
| D3H USD                                    | –                      | 1.50       | 0.16               |
| DH AUD                                     | –                      | 1.10       | 0.16               |
| DH CHF                                     | –                      | 1.10       | 0.16               |
| DH EUR                                     | –                      | 1.10       | 0.16               |
| DH USD                                     | –                      | 1.10       | 0.16               |
| EH EUR                                     | –                      | 1.10       | 0.16               |
| FH CHF                                     | –                      | 0.55       | 0.16               |
| FH EUR                                     | –                      | 0.55       | 0.16               |
| FH GBP                                     | –                      | 0.55       | 0.16               |
| FH USD                                     | –                      | 0.55       | 0.16               |
| GH EUR                                     | –                      | 0.55       | 0.16               |
| I EUR                                      | –                      | 0.55       | 0.12               |
| I USD                                      | –                      | 0.55       | 0.12               |
| IBH CHF                                    | –                      | 0.55       | 0.12               |
| IBxH EUR                                   | –                      | 0.55       | 0.12               |
| IBxH USD                                   | –                      | 0.55       | 0.12               |
| IEH EUR                                    | –                      | 0.55       | 0.12               |
| IEH USD                                    | –                      | 0.55       | 0.12               |
| IExH USD                                   | –                      | 0.55       | 0.12               |
| IH CHF                                     | –                      | 0.55       | 0.12               |
| IH EUR                                     | –                      | 0.55       | 0.12               |
| IH GBP                                     | –                      | 0.55       | 0.12               |
| IH USD                                     | –                      | 0.55       | 0.12               |
| M2H USD                                    | –                      | 2.00       | 0.16               |
| M3H USD                                    | –                      | 2.00       | 0.16               |
| MH USD                                     | –                      | 1.30       | 0.16               |
| 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               |
| 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               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Global Credits (continued)</b>        |                        |            |                    |
| 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               |
| ZBH GBP   | –                      | –          | –                  |
| ZH EUR  | –                      | –          | –                  |
| <b>Robeco QI Global Multi-Factor Bonds</b>      |                        |            |                    |
| IH EUR  | –                      | 0.30       | 0.12               |
| ZH GBP  | –                      | –          | –                  |
| <b>Robeco Global Credits - Short Maturity</b>   |                        |            |                    |
| D2H USD   | –                      | 0.80       | 0.16               |
| DH EUR  | –                      | 0.60       | 0.16               |
| DH SEK  | –                      | 0.60       | 0.16               |
| FH EUR  | –                      | 0.30       | 0.16               |
| 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               |
| Z EUR   | –                      | –          | –                  |
| <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   | –                      | 1.75       | 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   | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|                                    | Performance Management |            | Service fee<br>(%) |
|------------------------------------|------------------------|------------|--------------------|
|                                    | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco SDG Credit Income</b>    |                        |            |                    |
| Bx USD                             | –                      | 1.00       | 0.16               |
| BxH EUR                            | –                      | 1.00       | 0.16               |
| BxH HKD                            | –                      | 1.00       | 0.16               |
| BxH SGD                            | –                      | 1.00       | 0.16               |
| C USD                              | –                      | 0.50       | 0.16               |
| CH EUR                             | –                      | 0.50       | 0.16               |
| CH GBP                             | –                      | 0.50       | 0.16               |
| D2 USD                             | –                      | 1.50       | 0.16               |
| D3 USD                             | –                      | 1.50       | 0.16               |
| DH EUR                             | –                      | 1.00       | 0.16               |
| EH EUR                             | –                      | 1.00       | 0.16               |
| F USD                              | –                      | 0.50       | 0.16               |
| FH EUR                             | –                      | 0.50       | 0.16               |
| I USD                              | –                      | 0.50       | 0.12               |
| IBH GBP                            | –                      | 0.50       | 0.12               |
| IBx USD                            | –                      | 0.50       | 0.12               |
| IBxH SGD                           | –                      | 0.50       | 0.12               |
| IE USD                             | –                      | 0.50       | 0.12               |
| IH EUR                             | –                      | 0.50       | 0.12               |
| IH GBP                             | –                      | 0.50       | 0.12               |
| M2H EUR                            | –                      | 1.75       | 0.16               |
| M3 USD                             | –                      | 1.75       | 0.16               |
| M3H EUR                            | –                      | 1.75       | 0.16               |
| ZBH AUD                            | –                      | –          | –                  |
| ZH EUR                             | –                      | –          | –                  |
| <b>Robeco Global SDG Credits</b>   |                        |            |                    |
| 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               |
| EH SEK                             | –                      | 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               |
| IBXH USD                           | –                      | 0.40       | 0.12               |
| 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 NOK                             | –                      | 0.40       | 0.12               |
| IH SEK                             | –                      | 0.40       | 0.12               |
| IH USD                             | –                      | 0.40       | 0.12               |
| M2H EUR                            | –                      | 1.35       | 0.16               |
| Z EUR                              | –                      | –          | –                  |
| Z GBP                              | –                      | –          | –                  |
| ZH EUR                             | –                      | –          | –                  |
| <b>Robeco SDG High Yield Bonds</b> |                        |            |                    |
| DH EUR                             | –                      | 1.10       | 0.16               |
| DH NOK                             | –                      | 1.10       | 0.16               |
| DH SEK                             | –                      | 1.10       | 0.16               |
| EH SEK                             | –                      | 1.10       | 0.16               |
| FH EUR                             | –                      | 0.55       | 0.16               |
| FH USD                             | –                      | 0.55       | 0.16               |
| IE EUR                             | –                      | 0.55       | 0.12               |
| IEH GBP                            | –                      | 0.55       | 0.12               |



# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco SDG High Yield Bonds (Continued)</b>                 |                        |            |                    |
| IEH USD  | –                      | 0.55       | 0.12               |
| IH CHF   | –                      | 0.55       | 0.12               |
| IH EUR   | –                      | 0.55       | 0.12               |
| IH GBP   | –                      | 0.55       | 0.12               |
| IH USD   | –                      | 0.55       | 0.12               |
| ZH GBP   | –                      | –          | –                  |
| <b>Robeco Global Green Bonds</b>                               |                        |            |                    |
| DH EUR   | –                      | 0.70       | 0.16               |
| FH EUR   | –                      | 0.35       | 0.16               |
| IH CHF   | –                      | 0.35       | 0.12               |
| IH NOK   | –                      | 0.35       | 0.12               |
| IH USD   | –                      | 0.35       | 0.12               |
| ZH EUR   | –                      | –          | –                  |
| ZH GBP   | –                      | –          | –                  |
| <b>Robeco Climate Global Credits</b>                           |                        |            |                    |
| DH EUR   | –                      | 0.80       | 0.16               |
| DH USD   | –                      | 0.80       | 0.16               |
| DHC <sub>o</sub> EUR   | 0.06                   | 0.80       | 0.16               |
| FH EUR   | –                      | 0.40       | 0.16               |
| FH USD   | –                      | 0.40       | 0.16               |
| FHC <sub>o</sub> EUR   | 0.06                   | 0.40       | 0.16               |
| IBH JPY  | –                      | 0.40       | 0.12               |
| IH EUR   | –                      | 0.40       | 0.12               |
| IH GBP   | –                      | 0.40       | 0.12               |
| IH USD   | –                      | 0.40       | 0.12               |
| IHC <sub>o</sub> EUR   | 0.06                   | 0.40       | 0.12               |
| ZH GBP   | –                      | –          | –                  |
| <b>Robeco 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               |
| ZH EUR   | –                      | –          | –                  |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b> |                        |            |                    |
| DH EUR   | –                      | 0.60       | 0.16               |
| DH USD   | –                      | 0.60       | 0.16               |
| FH EUR   | –                      | 0.30       | 0.16               |
| FH USD   | –                      | 0.30       | 0.16               |
| IH EUR   | –                      | 0.30       | 0.12               |
| IH USD   | –                      | 0.30       | 0.12               |
| <b>Robeco Transition Emerging Credits</b>                      |                        |            |                    |
| Bx USD   | –                      | 1.20       | 0.16               |
| D USD  | –                      | 1.20       | 0.16               |
| D3 USD   | –                      | 1.50       | 0.16               |
| FH EUR   | –                      | 0.60       | 0.16               |
| I USD  | –                      | 0.60       | 0.12               |
| IBx USD  | –                      | 0.60       | 0.12               |
| IH CHF   | –                      | 0.60       | 0.12               |
| M USD  | –                      | 1.75       | 0.16               |
| M3 USD   | –                      | 2.50       | 0.16               |
| Z USD  | –                      | –          | –                  |
| ZH EUR   | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Climate Global High Yield Bonds</b> |                        |            |                    |
| DH EUR  | –                      | 1.00       | 0.16               |
| DH USD  | –                      | 1.00       | 0.16               |
| FH EUR  | –                      | 0.50       | 0.16               |
| FH USD  | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.45       | 0.12               |
| IH EUR  | –                      | 0.45       | 0.12               |
| IH USD  | –                      | 0.45       | 0.12               |
| ZH GBP  | –                      | –          | –                  |
| <b>Robeco High Income Green Bonds</b>         |                        |            |                    |
| C EUR   | –                      | 0.40       | 0.16               |
| CH GBP  | –                      | 0.40       | 0.16               |
| CH USD  | –                      | 0.40       | 0.16               |
| D EUR   | –                      | 0.80       | 0.16               |
| DH USD  | –                      | 0.80       | 0.16               |
| E EUR   | –                      | 0.80       | 0.16               |
| F EUR   | –                      | 0.40       | 0.16               |
| FH GBP  | –                      | 0.40       | 0.16               |
| FH USD  | –                      | 0.40       | 0.16               |
| GH GBP  | –                      | 0.40       | 0.16               |
| GH USD  | –                      | 0.40       | 0.16               |
| I EUR   | –                      | 0.40       | 0.12               |
| IB EUR  | –                      | 0.40       | 0.12               |
| IE EUR  | –                      | 0.40       | 0.12               |
| IEH USD                                       | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |
| <b>Robeco Euro Government Bonds</b>           |                        |            |                    |
| 2C EUR  | –                      | 0.25       | 0.16               |
| 2E EUR  | –                      | 0.42       | 0.16               |
| 2F EUR  | –                      | 0.25       | 0.16               |
| 2I EUR  | –                      | 0.25       | 0.12               |
| C EUR   | –                      | 0.25       | 0.16               |
| D EUR   | –                      | 0.42       | 0.16               |
| E EUR   | –                      | 0.42       | 0.16               |
| F EUR   | –                      | 0.25       | 0.16               |
| G EUR   | –                      | 0.25       | 0.16               |
| I EUR   | –                      | 0.25       | 0.12               |
| IHI EUR                                       | –                      | 0.30       | 0.12               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco Euro Credit Bonds</b>               |                        |            |                    |
| C EUR   | –                      | 0.35       | 0.16               |
| D EUR   | –                      | 0.70       | 0.16               |
| DH CHF  | –                      | 0.70       | 0.16               |
| F EUR   | –                      | 0.35       | 0.16               |
| I EUR   | –                      | 0.35       | 0.12               |
| M2 EUR  | –                      | 2.50       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco All Strategy Euro Bonds</b>         |                        |            |                    |
| B EUR   | –                      | 0.70       | 0.16               |
| C EUR   | –                      | 0.35       | 0.16               |
| D EUR   | –                      | 0.70       | 0.16               |
| F EUR   | –                      | 0.35       | 0.16               |
| I EUR   | –                      | 0.35       | 0.12               |
| <b>Robeco European High Yield Bonds</b>       |                        |            |                    |
| 0IH EUR                                       | –                      | 0.55       | 0.12               |
| DH CHF  | –                      | 1.10       | 0.16               |
| DH EUR  | –                      | 1.10       | 0.16               |
| DH USD  | –                      | 1.10       | 0.16               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco European High Yield Bonds (continued)</b> |                        |            |                    |
| EH EUR  | –                      | 1.10       | 0.16               |
| FH CHF  | –                      | 0.55       | 0.16               |
| FH EUR  | –                      | 0.55       | 0.16               |
| IH CHF  | –                      | 0.55       | 0.12               |
| IH EUR  | –                      | 0.55       | 0.12               |
| MBxH USD  | –                      | 1.50       | 0.16               |
| ZH EUR  | –                      | –          | –                  |
| <b>Robeco Transition Asian Bonds</b>                |                        |            |                    |
| BX USD  | –                      | 1.00       | 0.16               |
| D USD   | –                      | 1.00       | 0.16               |
| DH EUR  | –                      | 1.00       | 0.16               |
| F USD   | –                      | 0.50       | 0.16               |
| FH EUR  | –                      | 0.50       | 0.16               |
| I USD   | –                      | 0.50       | 0.12               |
| IH EUR  | –                      | 0.50       | 0.12               |
| <b>Robeco Euro SDG Credits</b>                      |                        |            |                    |
| 0E EUR  | –                      | 0.70       | 0.16               |
| B EUR   | –                      | 0.70       | 0.16               |
| C EUR   | –                      | 0.35       | 0.16               |
| D EUR   | –                      | 0.70       | 0.16               |
| F EUR   | –                      | 0.35       | 0.16               |
| I EUR   | –                      | 0.35       | 0.12               |
| IE EUR  | –                      | 0.35       | 0.12               |
| IEH CHF   | –                      | 0.35       | 0.12               |
| IH CHF  | –                      | 0.35       | 0.12               |
| IH GBP  | –                      | 0.35       | 0.12               |
| IH USD  | –                      | 0.35       | 0.12               |
| <b>Robeco Financial Institutions Bonds</b>          |                        |            |                    |
| 0D EUR  | –                      | 0.80       | 0.16               |
| 0F EUR  | –                      | 0.40       | 0.16               |
| 0I EUR  | –                      | 0.40       | 0.12               |
| B EUR   | –                      | 0.80       | 0.16               |
| BH SGD  | –                      | 0.80       | 0.16               |
| BH USD  | –                      | 0.80       | 0.16               |
| C EUR   | –                      | 0.40       | 0.16               |
| CH USD  | –                      | 0.40       | 0.16               |
| D EUR   | –                      | 0.80       | 0.16               |
| D2H USD   | –                      | 1.50       | 0.16               |
| D3H USD   | –                      | 1.50       | 0.16               |
| DH USD  | –                      | 0.80       | 0.16               |
| F EUR   | –                      | 0.40       | 0.16               |
| FH USD  | –                      | 0.40       | 0.16               |
| I EUR   | –                      | 0.40       | 0.12               |
| IB EUR  | –                      | 0.40       | 0.12               |
| IBH USD   | –                      | 0.40       | 0.12               |
| IH CHF  | –                      | 0.40       | 0.12               |
| IH GBP  | –                      | 0.40       | 0.12               |
| IH JPY  | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |
| M2 EUR  | –                      | 2.50       | 0.16               |
| M2H USD   | –                      | 1.75       | 0.16               |
| M3 EUR  | –                      | 2.50       | 0.16               |
| M3H USD   | –                      | 1.75       | 0.16               |
| MH USD  | –                      | 1.00       | 0.16               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Investment Grade Corporate Bonds</b> |                        |            |                    |
| OI EUR   | –                      | 0.35       | 0.12               |
| B EUR  | –                      | 0.70       | 0.16               |
| C EUR  | –                      | 0.35       | 0.16               |
| D EUR  | –                      | 0.70       | 0.16               |
| F EUR  | –                      | 0.35       | 0.16               |
| I EUR  | –                      | 0.35       | 0.12               |
| IE EUR   | –                      | 0.35       | 0.12               |
| <b>Robeco US Green Bonds</b>                   |                        |            |                    |
| D USD  | –                      | 0.60       | 0.16               |
| DH EUR   | –                      | 0.60       | 0.16               |
| F USD  | –                      | 0.25       | 0.16               |
| FH EUR   | –                      | 0.25       | 0.16               |
| I USD  | –                      | 0.30       | 0.12               |
| IH EUR   | –                      | 0.30       | 0.12               |
| IH GBP   | –                      | 0.30       | 0.12               |
| S USD  | –                      | 0.15       | 0.16               |
| SEH EUR  | –                      | 0.15       | 0.16               |
| SEH GBP  | –                      | 0.15       | 0.16               |
| SH EUR   | –                      | 0.15       | 0.16               |
| SH GBP   | –                      | 0.15       | 0.16               |
| <b>Robeco Euro SDG Short Duration Bonds</b>    |                        |            |                    |
| D EUR  | –                      | 0.50       | 0.16               |
| DH CHF   | –                      | 0.50       | 0.16               |
| F EUR  | –                      | 0.25       | 0.16               |
| FH CHF   | –                      | 0.25       | 0.16               |
| I EUR  | –                      | 0.25       | 0.12               |
| IH CHF   | –                      | 0.25       | 0.12               |
| <b>Robeco QI Multi Factor Absolute Return</b>  |                        |            |                    |
| I EUR  | –                      | –          | –                  |
| IH USD   | –                      | –          | –                  |
| <b>Robeco Sustainable Income Allocation</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               |
| E EUR  | –                      | 1.00       | 0.16               |
| F EUR  | –                      | 0.50       | 0.16               |
| G EUR  | –                      | 0.50       | 0.16               |
| I EUR  | –                      | 0.50       | 0.12               |
| I USD  | –                      | 0.50       | 0.12               |
| <b>Robeco Sustainable Dynamic Allocation</b>   |                        |            |                    |
| B EUR  | –                      | 1.30       | 0.16               |
| C EUR  | –                      | 0.65       | 0.16               |
| D EUR  | –                      | 1.30       | 0.16               |
| D USD  | –                      | 1.30       | 0.16               |
| E EUR  | –                      | 1.30       | 0.16               |
| F EUR  | –                      | 0.65       | 0.16               |
| G EUR  | –                      | 0.65       | 0.16               |
| I EUR  | –                      | 0.65       | 0.12               |
| I USD  | –                      | 0.65       | 0.12               |

# Notes to the financial statements as at 30 June 2024 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Sustainable Diversified Allocation</b> |                        |            |                    |
| B EUR  | –                      | 1.15       | 0.16               |
| C EUR  | –                      | 0.55       | 0.16               |
| D EUR  | –                      | 1.15       | 0.16               |
| D USD  | –                      | 1.15       | 0.16               |
| E EUR  | –                      | 1.15       | 0.16               |
| F EUR  | –                      | 0.55       | 0.16               |
| F2 EUR   | –                      | 0.55       | 0.16               |
| G EUR  | –                      | 0.55       | 0.16               |
| I EUR  | –                      | 0.55       | 0.12               |
| I USD  | –                      | 0.55       | 0.12               |

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 value 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.

The service fee paid to the Management Company include Audit fees and Audit related fees. Audit fees relate to the statutory audit of the Company's annual accounts performed by the Statutory Auditor. Audit related fees relate to the regulatory reporting of the Company performed by the Statutory Auditor. No other services were charged by the Statutory Auditor to the Company.

## 15. Depositary fees

The Depositary bank is remunerated in accordance with the agreement between J.P. Morgan SE, Luxembourg Branch (acting as the depositary) and the Company. The depositary fees are paid by RIAM out of the service fee.

## 16. Other operating expenses

The banking fees relating to the assets of the sub-funds or expenses incurred thereof, such as proxy voting are paid by RIAM out of the service fee. 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.

# Notes to the financial statements as at 30 June 2024 (continued)

## 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.

| <b>Sub-Fund</b>   | <b>Sub-Fund<br/>Currency</b> | <b>Total transaction costs</b> |
|---|------------------------------|--------------------------------|
| Robeco BP Global Premium Equities                                 | EUR                          | 3,356,617                      |
| Robeco QI Global Conservative Equities                            | EUR                          | 6,534                          |
| Robeco Sustainable Global Stars Equities                          | EUR                          | 348,319                        |
| Robeco Emerging Stars Equities                                    | EUR                          | 560,465                        |
| Robeco Emerging Markets Equities                                  | EUR                          | 238,667                        |
| Robeco QI Emerging Markets Active Equities                        | EUR                          | 1,198,499                      |
| Robeco QI Global Momentum Equities                                | EUR                          | 4,211                          |
| Robeco QI Global Developed Sustainable Enhanced Index Equities    | EUR                          | 81,669                         |
| Robeco QI Emerging Markets Enhanced Index Equities                | USD                          | 177,085                        |
| Robeco QI Emerging Conservative Equities                          | USD                          | 1,066,751                      |
| Robeco QI Global Value Equities                                   | EUR                          | 148,564                        |
| Robeco QI Global Developed Multi-Factor Equities                  | EUR                          | 12,820                         |
| Robeco QI Emerging Markets Sustainable Active Equities            | USD                          | 117,322                        |
| Robeco QI Global Developed Conservative Equities                  | EUR                          | 6,277                          |
| Robeco QI Global Developed Active Equities                        | EUR                          | 16,052                         |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I   | USD                          | 32,988                         |
| Robeco QI Global Quality Equities                                 | EUR                          | 1,009                          |
| Robeco QI Global SDG & Climate Conservative Equities              | EUR                          | 1,684                          |
| Robeco QI Global Developed Enhanced Index Equities                | EUR                          | 32,037                         |
| Robeco Sustainable Emerging Stars Equities                        | EUR                          | 230,690                        |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities    | USD                          | 174,771                        |
| Robeco Global SDG Equities  | EUR                          | 23,075                         |
| Robeco Global SDG Engagement Equities                             | USD                          | 509,357                        |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities II | USD                          | 158,726                        |
| Robeco QI Global SDG & Climate Beta Equities                      | EUR                          | 18,124                         |
| Robeco Quantum Equities   | EUR                          | 1,882                          |
| Robeco Emerging Markets Ex China Equities                         | USD                          | 660                            |
| Robeco Emerging Markets Asia Select Equities                      | USD                          | 1,154                          |
| Robeco Emerging Markets Climate Transition Equities               | EUR                          | 2,103                          |
| Robeco Asia-Pacific Equities                                      | EUR                          | 74,830                         |
| Robeco Sustainable European Stars Equities                        | EUR                          | 196,271                        |
| Robeco QI European Conservative Equities                          | EUR                          | 120,871                        |
| Robeco QI US Conservative Equities                                | USD                          | 11,802                         |
| Robeco BP US Premium Equities                                     | USD                          | 333,895                        |
| Robeco Chinese Equities   | EUR                          | 163,041                        |
| Robeco Indian Equities  | EUR                          | 255,200                        |
| Robeco Asian Stars Equities                                       | USD                          | 12,455                         |
| Robeco Sustainable Asian Stars Equities                           | USD                          | 5,918                          |
| Robeco BP US Large Cap Equities                                   | USD                          | 291,191                        |
| Robeco BP US Select Opportunities Equities                        | USD                          | 127,778                        |
| Robeco Chinese A-share Equities                                   | CNH                          | 1,862,361                      |
| Robeco QI Chinese A-share Active Equities                         | CNH                          | 476,986                        |
| Robeco QI Chinese A-share Conservative Equities                   | CNH                          | 7,200                          |
| Robeco QI European Value Equities                                 | EUR                          | 1,718                          |
| Robeco QI US Climate Beta Equities                                | USD                          | 37,148                         |
| Robeco QI European Active Equities                                | EUR                          | 48,204                         |
| Robeco Transition Asian Equities                                  | USD                          | 1,516                          |
| Robeco New World Financials                                       | EUR                          | 247,377                        |
| Robeco Sustainable Property Equities                              | EUR                          | 15,569                         |
| Robeco Global Consumer Trends                                     | EUR                          | 366,069                        |
| Robeco Global Multi-Thematic                                      | EUR                          | 32,141                         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 17. Transaction costs

| <b>Sub-Fund</b>                                     | <b>Sub-Fund<br/>Currency</b> | <b>Total transaction costs</b> |
|---|------------------------------|--------------------------------|
| Robeco Digital Innovations                          | EUR                          | 7,836                          |
| Robeco FinTech                                      | EUR                          | 87,984                         |
| Robeco Circular Economy                             | EUR                          | 51,678                         |
| Robeco Smart Energy                                 | EUR                          | 771,630                        |
| Robeco Smart Materials                              | EUR                          | 153,999                        |
| Robeco Smart Mobility                               | EUR                          | 69,657                         |
| Robeco Sustainable Healthy Living                   | EUR                          | 72,315                         |
| Robeco Sustainable Water                            | EUR                          | 709,796                        |
| Robeco Global Gender Equality                       | EUR                          | 5,309                          |
| Robeco Next Digital Billion                         | USD                          | 2,343                          |
| Robeco Biodiversity Equities                        | EUR                          | 1,531                          |
| Robeco Net Zero 2050 Climate Equities               | EUR                          | 8,442                          |
| Robeco Fashion Engagement                           | EUR                          | 855                            |
| Robeco Gravis Digital Infrastructure Income         | EUR                          | 3,254                          |
| Robeco High Yield Bonds                             | EUR                          | 18,924                         |
| Robeco Global Credits                               | EUR                          | 4,323                          |
| Robeco QI Dynamic High Yield                        | EUR                          | 33,127                         |
| Robeco QI Global Multi-Factor Credits               | EUR                          | 4,810                          |
| Robeco Global Credits - Short Maturity              | EUR                          | 117                            |
| Robeco Corporate Hybrid Bonds                       | EUR                          | 47                             |
| Robeco QI Global Multi-Factor High Yield            | EUR                          | 3,301                          |
| Robeco Global SDG Credits                           | EUR                          | 1,874                          |
| Robeco SDG High Yield Bonds                         | EUR                          | 2,477                          |
| Robeco Global Green Bonds                           | EUR                          | 15,689                         |
| Robeco Climate Global Credits                       | EUR                          | 806                            |
| Robeco Climate Global Bonds                         | EUR                          | 29,701                         |
| Robeco QI Global SDG & Climate Multi-Factor Credits | EUR                          | 2,262                          |
| Robeco Transition Emerging Credits                  | USD                          | 51                             |
| Robeco Euro Government Bonds                        | EUR                          | 31,110                         |
| Robeco Euro Credit Bonds                            | EUR                          | 1,468                          |
| Robeco All Strategy Euro Bonds                      | EUR                          | 31,605                         |
| Robeco European High Yield Bonds                    | EUR                          | 811                            |
| Robeco Transition Asian Bonds                       | USD                          | 10                             |
| Robeco Euro SDG Credits                             | EUR                          | 779                            |
| Robeco Financial Institutions Bonds                 | EUR                          | 1,799                          |
| Robeco Investment Grade Corporate Bonds             | EUR                          | 2,348                          |
| Robeco US Green Bonds                               | USD                          | 6,308                          |
| Robeco QI Multi Factor Absolute Return              | EUR                          | 3,268                          |
| Robeco Sustainable Income Allocation                | EUR                          | 6,772                          |
| Robeco Sustainable Dynamic Allocation               | EUR                          | 37,627                         |
| Robeco Sustainable Diversified Allocation           | EUR                          | 10,313                         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 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 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.

| Fund  | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|---|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco BP Global Premium Equities</b>        |                |             |             |                 |                         |                         |       |
| B EUR   | 1.25           | 0.16        | 0.05        | –               | –                       | –                       | 1.46  |
| C EUR   | 0.63           | 0.16        | 0.05        | –               | –                       | –                       | 0.84  |
| D EUR   | 1.25           | 0.16        | 0.05        | –               | –                       | –                       | 1.46  |
| D USD   | 1.25           | 0.16        | 0.05        | –               | –                       | –                       | 1.46  |
| DH EUR  | 1.25           | 0.16        | 0.05        | –               | –                       | –                       | 1.46  |
| DH USD  | 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   | 0.68           | 0.12        | 0.01        | –               | –                       | –                       | 0.81  |
| I GBP   | 0.68           | 0.12        | 0.02        | –               | –                       | –                       | 0.82  |
| I USD   | 0.68           | 0.12        | 0.01        | –               | –                       | –                       | 0.81  |
| IB EUR  | 0.68           | 0.12        | 0.01        | –               | –                       | –                       | 0.81  |
| IB GBP  | 0.68           | 0.12        | 0.01        | –               | –                       | –                       | 0.81  |
| IH EUR  | 0.68           | 0.12        | 0.01        | –               | –                       | –                       | 0.81  |
| KE GBP  | 0.63           | 0.12        | 0.01        | –               | –                       | –                       | 0.76  |
| KE USD  | 0.63           | 0.12        | 0.01        | –               | –                       | –                       | 0.76  |
| M USD   | 2.25           | 0.16        | 0.05        | –               | –                       | –                       | 2.46  |
| M2 EUR  | 2.50           | 0.16        | 0.05        | –               | –                       | –                       | 2.71  |
| M2H EUR   | 2.50           | 0.16        | 0.06        | –               | –                       | –                       | 2.72  |
| <b>Robeco QI Global Conservative Equities</b>   |                |             |             |                 |                         |                         |       |
| B EUR   | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| C EUR   | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| D EUR   | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| D USD   | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| F EUR   | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| F GBP   | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| I EUR   | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| I USD   | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| IH EUR  | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| M2 EUR  | 1.75           | 0.16        | 0.05        | –               | –                       | –                       | 1.96  |
| Z USD   | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| <b>Robeco Sustainable Global Stars Equities</b> |                |             |             |                 |                         |                         |       |
| D EUR   | 1.25           | 0.16        | 0.06        | –               | –                       | –                       | 1.47  |
| DL USD  | 1.50           | 0.16        | 0.05        | –               | –                       | –                       | 1.71  |
| E EUR   | 1.25           | 0.16        | 0.06        | –               | –                       | –                       | 1.47  |
| F EUR   | 0.63           | 0.16        | 0.06        | –               | –                       | –                       | 0.85  |
| I USD   | 0.68           | 0.12        | 0.01        | 0.80            | –                       | –                       | 1.61  |
| 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  |
| M2 EUR  | 2.50           | 0.16        | 0.08        | 0.69            | –                       | –                       | 3.43  |
| Z EUR   | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| <b>Robeco Emerging Stars Equities</b>           |                |             |             |                 |                         |                         |       |
| D EUR   | 1.50           | 0.20        | 0.06        | 0.05            | –                       | –                       | 1.81  |
| D USD   | 1.50           | 0.20        | 0.05        | 0.01            | –                       | –                       | 1.76  |
| DL EUR  | 1.75           | 0.20        | 0.05        | –               | –                       | –                       | 2.00  |
| DL USD  | 1.75           | 0.20        | 0.06        | –               | –                       | –                       | 2.01  |



# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund  | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|---|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco Emerging Stars Equities (continued)</b> |                |             |             |                 |                         |                         |       |
| E EUR   | 1.50           | 0.20        | 0.05        | –               | –                       | –                       | 1.75  |
| F EUR   | 0.80           | 0.20        | 0.05        | (0.17)          | –                       | –                       | 0.88  |
| F GBP   | 0.80           | 0.20        | 0.05        | (0.12)          | –                       | –                       | 0.93  |
| F USD   | 0.80           | 0.20        | 0.05        | (0.09)          | –                       | –                       | 0.96  |
| 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        | (0.08)          | –                       | –                       | 0.97  |
| G GBP   | 0.80           | 0.20        | 0.05        | (0.12)          | –                       | –                       | 0.93  |
| I EUR   | 0.80           | 0.16        | 0.01        | (0.02)          | –                       | –                       | 0.95  |
| I USD   | 0.80           | 0.16        | 0.02        | (0.05)          | –                       | –                       | 0.93  |
| IE EUR  | 0.80           | 0.16        | 0.01        | (0.06)          | –                       | –                       | 0.91  |
| IEL GBP   | 1.00           | 0.16        | 0.01        | –               | –                       | –                       | 1.17  |
| IL EUR  | 1.00           | 0.16        | 0.01        | –               | –                       | –                       | 1.17  |
| IL GBP  | 1.00           | 0.16        | 0.01        | –               | –                       | –                       | 1.17  |
| IL USD  | 1.00           | 0.16        | 0.01        | –               | –                       | –                       | 1.17  |
| K EUR   | 0.52           | 0.16        | 0.01        | –               | –                       | –                       | 0.69  |
| K USD   | 0.52           | 0.16        | 0.01        | –               | –                       | –                       | 0.69  |
| KE EUR  | 0.52           | 0.16        | 0.01        | –               | –                       | –                       | 0.69  |
| KE GBP  | 0.52           | 0.16        | 0.01        | –               | –                       | –                       | 0.69  |
| KE USD  | 0.52           | 0.16        | 0.01        | –               | –                       | –                       | 0.69  |
| 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        | 0.06        | –               | –                       | –                       | 1.76  |
| D USD   | 1.50           | 0.20        | 0.05        | –               | –                       | –                       | 1.75  |
| F EUR   | 0.80           | 0.20        | 0.05        | –               | –                       | –                       | 1.05  |
| F USD   | 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        | 0.06        | –               | –                       | –                       | 2.76  |
| <b>Robeco QI Emerging Markets Active Equities</b> |                |             |             |                 |                         |                         |       |
| D EUR   | 1.25           | 0.20        | 0.06        | –               | –                       | 0.01                    | 1.52  |
| D USD   | 1.25           | 0.20        | 0.07        | –               | –                       | 0.01                    | 1.53  |
| E EUR   | 1.25           | 0.20        | 0.07        | –               | –                       | 0.01                    | 1.53  |
| F EUR   | 0.60           | 0.20        | 0.06        | –               | –                       | 0.01                    | 0.87  |
| F2 EUR  | 0.60           | 0.20        | 0.20        | –               | –                       | 0.01                    | 1.01  |
| G EUR   | 0.60           | 0.20        | 0.05        | –               | –                       | 0.01                    | 0.86  |
| I EUR   | 0.60           | 0.16        | 0.01        | –               | –                       | 0.01                    | 0.78  |
| I JPY   | 0.60           | 0.16        | 0.01        | –               | –                       | 0.01                    | 0.78  |
| I USD   | 0.60           | 0.16        | 0.01        | –               | –                       | 0.01                    | 0.78  |
| IE EUR  | 0.60           | 0.16        | 0.01        | –               | –                       | 0.01                    | 0.78  |
| Z CAD   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z USD   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <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  |
| I EUR   | 0.55           | 0.12        | 0.01        | –               | –                       | –                       | 0.68  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <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         |
| ZB AUD  | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>             |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 0.70                  | 0.20               | 0.07               | –                      | –                              | –                              | 0.97         |
| I EUR   | 0.35                  | 0.16               | 0.01               | –                      | –                              | –                              | 0.52         |
| I GBP   | 0.35                  | 0.16               | 0.31               | –                      | –                              | –                              | 0.82         |
| I USD   | 0.35                  | 0.16               | 0.01               | –                      | –                              | –                              | 0.52         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI Emerging Conservative Equities</b>                       |                       |                    |                    |                        |                                |                                |              |
| B EUR   | 1.25                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.50         |
| B USD   | 1.25                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.50         |
| C EUR   | 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               | 0.06               | –                      | –                              | –                              | 0.89         |
| 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         |
| ZB AUD  | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI Global Value Equities</b>                                |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.00                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.22         |
| F EUR   | 0.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.72         |
| F GBP   | 0.50                  | 0.16               | 0.06               | –                      | –                              | 0.01                           | 0.73         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>               |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.00                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.22         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.68         |
| I USD   | 0.55                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.68         |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>         |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.25                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.50         |
| F EUR   | 0.60                  | 0.20               | 0.05               | –                      | –                              | –                              | 0.85         |
| 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         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund   | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|--|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco QI Global Developed Conservative Equities</b>                |                |             |             |                 |                         |                         |       |
| B CAD  | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| D EUR  | 0.80           | 0.16        | 0.06        | –               | –                       | –                       | 1.02  |
| D USD  | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| I EUR  | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| I USD  | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| IH EUR   | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| Z CAD  | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| <b>Robeco QI Global Developed Active Equities</b>                      |                |             |             |                 |                         |                         |       |
| G EUR  | 0.37           | 0.16        | 0.06        | –               | –                       | –                       | 0.59  |
| <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        | 0.06        | –               | –                       | –                       | 0.72  |
| I EUR  | 0.55           | 0.12        | 0.01        | –               | –                       | –                       | 0.68  |
| I USD  | 0.55           | 0.12        | 0.01        | –               | –                       | –                       | 0.68  |
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b>        |                |             |             |                 |                         |                         |       |
| D EUR  | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| DCo EUR  | 0.80           | 0.16        | 0.11        | –               | –                       | –                       | 1.07  |
| F EUR  | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| FCo EUR  | 0.40           | 0.16        | 0.11        | –               | –                       | –                       | 0.67  |
| I EUR  | 0.45           | 0.12        | 0.01        | –               | –                       | –                       | 0.58  |
| ICo EUR  | 0.45           | 0.12        | 0.06        | –               | –                       | –                       | 0.63  |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              |                |             |             |                 |                         |                         |       |
| D EUR  | 0.50           | 0.16        | 0.07        | –               | –                       | –                       | 0.73  |
| D USD  | 0.50           | 0.16        | 0.05        | –               | –                       | –                       | 0.71  |
| F EUR  | 0.25           | 0.16        | 0.08        | –               | –                       | –                       | 0.49  |
| F USD  | 0.25           | 0.16        | 0.06        | –               | –                       | –                       | 0.47  |
| I EUR  | 0.25           | 0.12        | 0.01        | –               | –                       | –                       | 0.38  |
| I JPY  | 0.25           | 0.12        | 0.01        | –               | –                       | –                       | 0.38  |
| <b>Robeco Sustainable Emerging Stars Equities</b>                      |                |             |             |                 |                         |                         |       |
| D EUR  | 1.50           | 0.20        | 0.06        | (0.73)          | –                       | –                       | 1.03  |
| D USD  | 1.50           | 0.20        | 0.05        | (0.66)          | –                       | –                       | 1.09  |
| F EUR  | 0.80           | 0.20        | 0.06        | (0.87)          | –                       | –                       | 0.19  |
| F USD  | 0.80           | 0.20        | 0.06        | (0.87)          | –                       | –                       | 0.19  |
| I EUR  | 0.80           | 0.16        | 0.01        | (0.94)          | –                       | –                       | 0.03  |
| I USD  | 0.80           | 0.16        | 0.02        | (0.05)          | –                       | –                       | 0.93  |
| IE GBP   | 0.80           | 0.16        | 0.01        | –               | –                       | –                       | 0.97  |
| IEL GBP  | 1.00           | 0.16        | 0.01        | –               | –                       | –                       | 1.17  |
| IL GBP   | 1.00           | 0.16        | 0.01        | –               | –                       | –                       | 1.17  |
| SE GBP   | 0.70           | 0.20        | 0.19        | –               | –                       | –                       | 1.09  |
| X USD  | 0.68           | 0.20        | 0.07        | –               | –                       | –                       | 0.95  |
| XH USD   | 0.68           | 0.20        | 0.07        | –               | –                       | –                       | 0.95  |
| Y USD  | 0.64           | 0.16        | 0.06        | –               | –                       | –                       | 0.86  |
| YH USD   | 0.68           | 0.16        | 0.02        | –               | –                       | –                       | 0.86  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund   | Management<br>fee | Service fee | Other costs | Performance<br>fee | Other costs<br>fund shares | Securities<br>lending fees | Total |
|--|-------------------|-------------|-------------|--------------------|----------------------------|----------------------------|-------|
| <b>Robeco QI Emerging Markets<br/>Sustainable Enhanced Index Equities</b>    |                   |             |             |                    |                            |                            |       |
| I EUR  | 0.35              | 0.16        | 0.01        | –                  | –                          | –                          | 0.52  |
| I USD  | 0.35              | 0.16        | 0.07        | –                  | –                          | –                          | 0.58  |
| Z CHF  | –                 | –           | 0.01        | –                  | –                          | –                          | 0.01  |
| <b>Robeco Global SDG 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        | 0.04        | –                  | –                          | –                          | 0.90  |
| I EUR  | 0.70              | 0.12        | 0.01        | –                  | –                          | –                          | 0.83  |
| I USD  | 0.70              | 0.12        | 0.01        | –                  | –                          | –                          | 0.83  |
| M2 EUR   | 2.50              | 0.16        | 0.07        | –                  | –                          | –                          | 2.73  |
| S EUR  | 0.50              | 0.16        | 0.05        | –                  | –                          | –                          | 0.71  |
| Z EUR  | –                 | –           | 0.01        | –                  | –                          | –                          | 0.01  |
| <b>Robeco Global SDG Engagement<br/>Equities</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  |
| DH EUR   | 1.50              | 0.16        | 0.05        | –                  | –                          | –                          | 1.71  |
| DH 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  |
| I EUR  | 0.75              | 0.12        | 0.02        | –                  | –                          | –                          | 0.89  |
| I USD  | 0.75              | 0.12        | 0.01        | –                  | –                          | –                          | 0.88  |
| XH USD   | 0.47              | 0.16        | 0.05        | –                  | –                          | –                          | 0.68  |
| YE CHF   | 0.47              | 0.12        | 0.01        | –                  | –                          | –                          | 0.60  |
| YEH CHF  | 0.47              | 0.12        | 0.01        | –                  | –                          | –                          | 0.60  |
| YH AUD   | 0.75              | 0.12        | 0.04        | –                  | –                          | –                          | 0.91  |
| YH CHF   | 0.47              | 0.12        | 0.01        | –                  | –                          | –                          | 0.60  |
| YH EUR   | 0.47              | 0.12        | 0.01        | –                  | –                          | –                          | 0.60  |
| YH GBP   | 0.47              | 0.12        | 0.01        | –                  | –                          | –                          | 0.60  |
| YH USD   | 0.47              | 0.12        | 0.01        | –                  | –                          | –                          | 0.60  |
| <b>Robeco QI Emerging Markets<br/>Sustainable Enhanced Index Equities II</b> |                   |             |             |                    |                            |                            |       |
| I GBP  | 0.35              | 0.16        | 0.01        | –                  | 0.06                       | –                          | 0.58  |
| <b>Robeco QI Global SDG &amp; Climate Beta<br/>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  |
| Z EUR  | –                 | –           | 0.01        | –                  | –                          | –                          | 0.01  |
| Z GBP  | –                 | –           | 0.01        | –                  | –                          | –                          | 0.01  |
| <b>Robeco Quantum Equities</b>   |                   |             |             |                    |                            |                            |       |
| D EUR  | 0.80              | 0.16        | 0.05        | –                  | –                          | –                          | 1.01  |
| D USD  | 0.80              | 0.16        | 0.05        | –                  | –                          | –                          | 1.01  |
| F EUR  | 0.40              | 0.16        | 0.05        | –                  | –                          | –                          | 0.61  |
| F USD  | 0.40              | 0.16        | 0.05        | –                  | –                          | –                          | 0.61  |
| I EUR  | 0.45              | 0.12        | 0.01        | –                  | –                          | –                          | 0.58  |
| I USD  | 0.45              | 0.12        | 0.01        | –                  | –                          | –                          | 0.58  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>                                       | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Emerging Markets Ex China</b>           |                       |                    |                    |                        |                                |                                |              |
| <b>Equities</b>                                   |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.50                  | 0.20               | 0.07               | –                      | –                              | –                              | 1.77         |
| D USD   | 1.50                  | 0.20               | 0.07               | –                      | –                              | –                              | 1.77         |
| F EUR   | 0.75                  | 0.20               | 0.07               | –                      | –                              | –                              | 1.02         |
| F USD   | 0.75                  | 0.20               | 0.07               | –                      | –                              | –                              | 1.02         |
| I EUR   | 0.80                  | 0.16               | 0.01               | –                      | –                              | –                              | 0.97         |
| I USD   | 0.80                  | 0.16               | 0.01               | –                      | –                              | –                              | 0.97         |
| <b>Robeco Emerging Markets Asia Select</b>        |                       |                    |                    |                        |                                |                                |              |
| <b>Equities</b>                                   |                       |                    |                    |                        |                                |                                |              |
| I USD   | 0.80                  | 0.16               | 0.01               | –                      | 0.01                           | –                              | 0.98         |
| IL USD  | 1.00                  | 0.16               | 0.04               | –                      | 0.01                           | –                              | 1.21         |
| Z USD   | –                     | –                  | 0.01               | –                      | 0.01                           | –                              | 0.02         |
| <b>Robeco Quantum Market Neutral</b>              |                       |                    |                    |                        |                                |                                |              |
| <b>Equities</b>                                   |                       |                    |                    |                        |                                |                                |              |
| F EUR   | 0.75                  | 0.16               | 0.07               | –                      | –                              | –                              | 0.98         |
| <b>Robeco Emerging Markets Climate Transition</b> |                       |                    |                    |                        |                                |                                |              |
| <b>Equities</b>                                   |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.50                  | 0.20               | 1.16               | –                      | –                              | –                              | 2.86         |
| D USD   | 1.50                  | 0.20               | 1.15               | –                      | –                              | –                              | 2.85         |
| F EUR   | 0.80                  | 0.20               | 1.16               | –                      | –                              | –                              | 2.16         |
| F USD   | 0.80                  | 0.21               | 1.14               | –                      | –                              | –                              | 2.15         |
| I EUR   | 0.80                  | 0.16               | 0.24               | –                      | –                              | –                              | 1.20         |
| I USD   | 0.80                  | 0.16               | 0.23               | –                      | –                              | –                              | 1.19         |
| Z GBP   | –                     | –                  | 0.23               | –                      | –                              | –                              | 0.23         |
| <b>Robeco Asia-Pacific Equities</b>               |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.50                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.75         |
| D USD   | 1.50                  | 0.20               | 0.06               | –                      | –                              | –                              | 1.76         |
| 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</b>          |                       |                    |                    |                        |                                |                                |              |
| <b>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         |
| G EUR   | 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         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 2.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI European Conservative</b>            |                       |                    |                    |                        |                                |                                |              |
| <b>Equities</b>                                   |                       |                    |                    |                        |                                |                                |              |
| B EUR   | 0.80                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.02         |
| B USD   | 0.80                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.02         |
| C EUR   | 0.40                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.62         |
| C GBP   | 0.40                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.62         |
| D EUR   | 0.80                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.02         |
| D USD   | 0.80                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.02         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco QI European Conservative Equities (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| DH USD  | 0.80                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.02         |
| F EUR   | 0.40                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.62         |
| I EUR   | 0.45                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.59         |
| IH EUR  | 0.45                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.59         |
| IH USD  | 0.45                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.59         |
| M USD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| <b>Robeco QI US Conservative Equities</b>                   |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| D USD   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| G USD   | 0.40                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.60         |
| 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               | 0.05               | –                      | –                              | –                              | 1.71         |
| 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               | 0.06               | –                      | –                              | –                              | 1.72         |
| EH GBP  | 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         |
| FH CHF  | 0.75                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.95         |
| FH EUR  | 0.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.96         |
| G GBP   | 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                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.83         |
| IB USD  | 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         |
| KE USD  | 0.60                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.73         |
| 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               | 0.05               | –                      | –                              | –                              | 0.81         |
| XH EUR  | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| Y USD   | 0.60                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.73         |
| YH CHF  | 0.60                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.73         |
| YH EUR  | 0.60                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.73         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Chinese Equities</b>                              |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.60                  | 0.20               | 0.05               | –                      | –                              | 0.01                           | 1.86         |
| D USD   | 1.60                  | 0.20               | 0.05               | –                      | –                              | 0.01                           | 1.86         |
| E EUR   | 1.60                  | 0.20               | 0.05               | –                      | –                              | 0.01                           | 1.86         |
| F EUR   | 0.80                  | 0.20               | 0.05               | –                      | –                              | 0.01                           | 1.06         |
| I EUR   | 0.85                  | 0.16               | 0.01               | –                      | –                              | 0.01                           | 1.03         |
| I USD   | 0.85                  | 0.16               | 0.01               | –                      | –                              | 0.01                           | 1.03         |
| M USD   | 2.00                  | 0.20               | 0.05               | –                      | –                              | 0.01                           | 2.26         |
| <b>Robeco Indian Equities</b>                               |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.60                  | 0.26               | 0.06               | –                      | –                              | –                              | 1.92         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>                                       | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Indian Equities (continued)</b>         |                       |                    |                    |                        |                                |                                |              |
| D USD   | 1.60                  | 0.26               | 0.05               | –                      | –                              | –                              | 1.91         |
| F EUR   | 0.75                  | 0.26               | 0.06               | –                      | –                              | –                              | 1.07         |
| F USD   | 0.75                  | 0.26               | 0.06               | –                      | –                              | –                              | 1.07         |
| I EUR   | 0.80                  | 0.22               | 0.01               | –                      | –                              | –                              | 1.03         |
| I USD   | 0.80                  | 0.22               | 0.02               | –                      | –                              | –                              | 1.04         |
| <b>Robeco Asian Stars Equities</b>                |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.25                  | 0.20               | 0.05               | (0.25)                 | –                              | –                              | 1.25         |
| D USD   | 1.25                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.50         |
| DL USD  | 1.50                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.75         |
| E EUR   | 1.25                  | 0.20               | 0.05               | (0.22)                 | –                              | –                              | 1.28         |
| F EUR   | 0.65                  | 0.20               | 0.06               | (0.31)                 | –                              | –                              | 0.60         |
| F GBP   | 0.65                  | 0.20               | 0.06               | (0.08)                 | –                              | –                              | 0.83         |
| I USD   | 0.70                  | 0.16               | 0.01               | (0.28)                 | –                              | –                              | 0.59         |
| IL USD  | 0.90                  | 0.16               | 0.01               | –                      | –                              | –                              | 1.07         |
| <b>Robeco Sustainable Asian Stars Equities</b>    |                       |                    |                    |                        |                                |                                |              |
| DL EUR  | 1.50                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.75         |
| DL USD  | 1.50                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.75         |
| FL USD  | 0.85                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.10         |
| IL EUR  | 0.90                  | 0.16               | 0.01               | –                      | –                              | –                              | 1.07         |
| IL USD  | 0.90                  | 0.16               | 0.01               | –                      | –                              | –                              | 1.07         |
| S EUR   | 0.60                  | 0.20               | 0.05               | –                      | –                              | –                              | 0.85         |
| S GBP   | 0.36                  | 0.20               | 0.06               | –                      | –                              | –                              | 0.62         |
| S USD   | 0.60                  | 0.20               | 0.06               | –                      | –                              | –                              | 0.86         |
| <b>Robeco BP US Large Cap Equities</b>            |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.25                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.47         |
| D USD   | 1.25                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.46         |
| 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         |
| F2 EUR  | 0.63                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.84         |
| F2 USD  | 0.63                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.84         |
| F2H EUR   | 0.63                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.84         |
| FH EUR  | 0.63                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.84         |
| G GBP   | 0.63                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.84         |
| G USD   | 0.63                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.83         |
| 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               | 0.06               | –                      | –                              | –                              | 2.72         |
| <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               | 0.06               | –                      | –                              | –                              | 1.72         |
| E 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         |
| FH CHF  | 0.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.96         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco BP US Select Opportunities Equities (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| 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 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 Chinese A-share Equities</b>                        |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.60                  | 0.26               | 0.05               | –                      | –                              | –                              | 1.91         |
| D USD   | 1.60                  | 0.26               | 0.05               | –                      | –                              | –                              | 1.91         |
| F EUR   | 0.80                  | 0.26               | 0.05               | –                      | –                              | –                              | 1.11         |
| I EUR   | 0.85                  | 0.22               | 0.01               | –                      | –                              | –                              | 1.08         |
| I USD   | 0.85                  | 0.21               | 0.01               | –                      | –                              | –                              | 1.07         |
| IE EUR  | 0.85                  | 0.22               | 0.01               | –                      | –                              | –                              | 1.08         |
| M2 EUR  | 2.50                  | 0.26               | 0.05               | –                      | –                              | –                              | 2.81         |
| <b>Robeco QI Chinese A-share Active Equities</b>              |                       |                    |                    |                        |                                |                                |              |
| 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 USD   | 1.25                  | 0.26               | 0.05               | –                      | –                              | –                              | 1.56         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI European Value Equities</b>                      |                       |                    |                    |                        |                                |                                |              |
| F EUR   | 0.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.71         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.68         |
| <b>Robeco QI US Climate Beta Equities</b>                     |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 0.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.72         |
| 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         |
| IE EUR  | 0.25                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.38         |
| IEH GBP   | 0.25                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.38         |
| S EUR   | 0.06                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.27         |
| S USD   | 0.06                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.27         |
| SE EUR  | 0.06                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.27         |
| SE USD  | 0.06                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.28         |
| SEH EUR   | 0.06                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.28         |
| SEH GBP   | 0.06                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.27         |
| SH EUR  | 0.06                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.27         |
| <b>Robeco QI European Active Equities</b>                     |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.00                  | 0.16               | 0.07               | –                      | –                              | –                              | 1.23         |
| F EUR   | 0.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Transition Asian Equities</b>                       |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.50                  | 0.20               | 1.16               | –                      | –                              | –                              | 2.86         |
| D USD   | 1.50                  | 0.20               | 1.16               | –                      | –                              | –                              | 2.86         |
| F EUR   | 0.75                  | 0.20               | 1.16               | –                      | –                              | –                              | 2.11         |
| F USD   | 0.75                  | 0.20               | 1.16               | –                      | –                              | –                              | 2.11         |



# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Transition Asian Equities (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| I EUR   | 0.80                  | 0.16               | 0.24               | –                      | –                              | –                              | 1.20         |
| I USD   | 0.80                  | 0.16               | 0.23               | –                      | –                              | –                              | 1.19         |
| <b>Robeco New World Financials</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         |
| F USD   | 0.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.96         |
| 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               | 0.05               | –                      | –                              | –                              | 2.71         |
| <b>Robeco Sustainable Property Equities</b>         |                       |                    |                    |                        |                                |                                |              |
| B EUR   | 1.40                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.62         |
| 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         |
| 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               | 0.05               | –                      | –                              | –                              | 2.21         |
| Z GBP   | –                     | –                  | 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               | 0.06               | –                      | –                              | –                              | 1.71         |
| D HKD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.71         |
| D SGD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.71         |
| D USD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.71         |
| D2 USD  | 1.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.96         |
| 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               | 0.05               | –                      | –                              | –                              | 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         |
| 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         |
| 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               | 0.05               | –                      | –                              | –                              | 2.71         |
| M2H USD   | 2.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 2.71         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Global Multi-Thematic</b>                 |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.10                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.31         |
| D USD   | 1.10                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.31         |
| F EUR   | 0.59                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.80         |
| F USD   | 0.57                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.78         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>                                     | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Global Multi-Thematic (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| I EUR   | 0.67                  | 0.12               | 0.02               | –                      | –                              | –                              | 0.81         |
| I USD   | 0.58                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.71         |
| M2 EUR  | 2.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 2.71         |
| S EUR   | 0.56                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.25         |
| <b>Robeco Digital Innovations</b>               |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.72         |
| 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         |
| 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               | 0.05               | –                      | –                              | –                              | 0.81         |
| X GBP   | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| X USD   | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| XH CHF  | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Circular Economy Equities</b>         |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.71         |
| D USD   | 1.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.72         |
| DH 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               | 0.06               | –                      | –                              | –                              | 0.97         |
| FH EUR  | 0.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.96         |
| G 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         |
| IE USD  | 0.80                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.93         |
| IH GBP  | 0.80                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.93         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 2.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| Z USD   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Smart Energy Equities</b>             |                       |                    |                    |                        |                                |                                |              |
| D CHF   | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.72         |
| D EUR   | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.72         |
| D USD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.72         |
| DH EUR  | 1.50                  | 0.16               | 0.04               | –                      | –                              | 0.01                           | 1.71         |
| E EUR   | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.72         |
| F CHF   | 0.75                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.97         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund  | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|---|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco Smart Energy Equities (continued)</b>   |                |             |             |                 |                         |                         |       |
| F EUR   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| F USD   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| G GBP   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| I CHF   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| I EUR   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| I GBP   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| I USD   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| IE EUR  | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| M2 EUR  | 2.25           | 0.16        | 0.05        | –               | –                       | 0.01                    | 2.47  |
| X CHF   | 0.60           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.82  |
| X EUR   | 0.60           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.82  |
| X GBP   | 0.60           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.82  |
| X USD   | 0.60           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.82  |
| Z EUR   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z GBP   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z USD   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <b>Robeco Smart Materials Equities</b>            |                |             |             |                 |                         |                         |       |
| D CHF   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| D EUR   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| D USD   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| F CHF   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| F EUR   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| F USD   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| G EUR   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| G GBP   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| I EUR   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| I GBP   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| I USD   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| IE GBP  | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| M2 EUR  | 2.25           | 0.16        | 0.05        | –               | –                       | 0.01                    | 2.47  |
| Z EUR   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z GBP   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z USD   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <b>Robeco Smart Mobility Equities</b>             |                |             |             |                 |                         |                         |       |
| D CHF   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| D EUR   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| D USD   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| E EUR   | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| F CHF   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| F EUR   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| F USD   | 0.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.97  |
| I EUR   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| I USD   | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| IH GBP  | 0.80           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.94  |
| M2 EUR  | 2.25           | 0.16        | 0.05        | –               | –                       | 0.01                    | 2.47  |
| S USD   | 0.42           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.64  |
| Z EUR   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z GBP   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| Z USD   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <b>Robeco 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 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  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Sustainable Healthy Living Equities (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| 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         |
| Z USD   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco 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               | 0.05               | –                      | –                              | –                              | 0.96         |
| 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         |
| Z USD   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Global Gender Equality</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         |
| 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               | 0.05               | –                      | –                              | –                              | 2.71         |
| Z EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Next Digital Billion</b>                            |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.60                  | 0.20               | 0.06               | –                      | –                              | –                              | 1.86         |
| D USD   | 1.60                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.85         |
| F EUR   | 0.80                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.05         |
| F USD   | 0.80                  | 0.20               | 0.05               | –                      | –                              | –                              | 1.05         |
| I EUR   | 0.80                  | 0.16               | 0.01               | –                      | –                              | –                              | 0.97         |
| I USD   | 0.80                  | 0.16               | 0.01               | –                      | –                              | –                              | 0.97         |
| M2 EUR  | 2.50                  | 0.20               | 0.05               | –                      | –                              | –                              | 2.75         |
| S CHF   | 0.40                  | 0.20               | 0.05               | –                      | –                              | –                              | 0.65         |
| S EUR   | 0.40                  | 0.20               | 0.05               | –                      | –                              | –                              | 0.65         |
| S USD   | 0.40                  | 0.20               | 0.05               | –                      | –                              | –                              | 0.65         |
| <b>Robeco Biodiversity Equities</b>                           |                       |                    |                    |                        |                                |                                |              |
| D EUR   | 1.60                  | 0.16               | 0.07               | –                      | –                              | –                              | 1.83         |
| D USD   | 1.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.81         |
| F EUR   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| F USD   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| I EUR   | 0.85                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.98         |
| I USD   | 0.85                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.98         |
| Z GBP   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund   | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|--|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco Net Zero 2050 Climate Equities</b>       |                |             |             |                 |                         |                         |       |
| D EUR  | 1.60           | 0.16        | 0.06        | –               | –                       | –                       | 1.82  |
| D USD  | 1.60           | 0.16        | 0.05        | –               | –                       | –                       | 1.81  |
| DCo EUR  | 1.60           | 0.16        | 0.13        | –               | –                       | –                       | 1.89  |
| F EUR  | 0.80           | 0.16        | 0.06        | –               | –                       | –                       | 1.02  |
| F USD  | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| FCo EUR  | 0.80           | 0.16        | 0.13        | –               | –                       | –                       | 1.09  |
| I EUR  | 0.85           | 0.12        | 0.01        | –               | –                       | –                       | 0.98  |
| I USD  | 0.85           | 0.12        | 0.01        | –               | –                       | –                       | 0.98  |
| ICo EUR  | 0.85           | 0.12        | 0.08        | –               | –                       | –                       | 1.05  |
| S EUR  | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| S USD  | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| Z EUR  | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| Z GBP  | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| <b>Robeco Fashion Engagement 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        | 0.06        | –               | –                       | –                       | 0.97  |
| F USD  | 0.75           | 0.16        | 0.06        | –               | –                       | –                       | 0.97  |
| I EUR  | 0.80           | 0.12        | 0.02        | –               | –                       | –                       | 0.94  |
| I USD  | 0.80           | 0.12        | 0.01        | –               | –                       | –                       | 0.93  |
| S EUR  | 0.40           | 0.16        | 0.07        | –               | –                       | –                       | 0.63  |
| <b>Robeco Gravis Digital Infrastructure Income</b> |                |             |             |                 |                         |                         |       |
| B EUR  | 1.60           | 0.16        | 0.08        | –               | 0.01                    | –                       | 1.85  |
| B USD  | 1.60           | 0.16        | 0.08        | –               | 0.01                    | –                       | 1.85  |
| C EUR  | 0.80           | 0.16        | 0.08        | –               | 0.01                    | –                       | 1.05  |
| C GBP  | 0.80           | 0.16        | 0.08        | –               | 0.01                    | –                       | 1.05  |
| D EUR  | 1.60           | 0.16        | 0.08        | –               | 0.01                    | –                       | 1.85  |
| F EUR  | 0.80           | 0.16        | 0.08        | –               | 0.01                    | –                       | 1.05  |
| IB EUR   | 0.85           | 0.12        | 0.01        | –               | 0.01                    | –                       | 0.99  |
| IB GBP   | 0.85           | 0.12        | 0.01        | –               | 0.01                    | –                       | 0.99  |
| <b>Robeco High Yield Bonds</b>                     |                |             |             |                 |                         |                         |       |
| 0BxH AUD   | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| 0BxH RMB   | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| 0BxH USD   | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| 0CH GBP  | 0.55           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.77  |
| 0D3H USD   | 1.50           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.73  |
| 0DH EUR  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| 0DH USD  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| 0EH EUR  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| 0FH EUR  | 0.55           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.77  |
| 0IH CHF  | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| 0IH EUR  | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| 0IH USD  | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| 0MH USD  | 1.30           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.52  |
| BH EUR   | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| BxH AUD  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| BxH HKD  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| BxH RMB  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| BxH USD  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| CH EUR   | 0.55           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.77  |
| CH USD   | 0.55           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.77  |
| D EUR  | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| D2H USD  | 1.50           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.73  |
| D3H USD  | 1.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.72  |
| DH AUD   | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>                                | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco High Yield Bonds (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| DH CHF                                     | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.32         |
| DH EUR                                     | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.32         |
| DH USD                                     | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.32         |
| EH EUR                                     | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.32         |
| FH CHF                                     | 0.55                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.77         |
| FH EUR                                     | 0.55                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.77         |
| FH GBP                                     | 0.55                  | 0.16               | 0.04               | –                      | –                              | 0.01                           | 0.76         |
| FH USD                                     | 0.55                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.77         |
| GH EUR                                     | 0.55                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.77         |
| I EUR                                      | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| I USD                                      | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IBH CHF                                    | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IBxH EUR                                   | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IBxH USD                                   | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IEH EUR                                    | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IEH USD                                    | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IExH USD                                   | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IH CHF                                     | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IH EUR                                     | 0.55                  | 0.11               | 0.01               | –                      | –                              | 0.01                           | 0.68         |
| IH GBP                                     | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.69         |
| IH USD                                     | 0.55                  | 0.11               | 0.01               | –                      | –                              | 0.01                           | 0.68         |
| M2H USD                                    | 2.00                  | 0.16               | 0.06               | –                      | –                              | 0.01                           | 2.23         |
| M3H USD                                    | 2.00                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 2.22         |
| MH USD                                     | 1.30                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.52         |
| ZH CAD                                     | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| ZH EUR                                     | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| ZH USD                                     | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| <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               | 0.05               | –                      | –                              | –                              | 1.01         |
| 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         |
| FH USD                                     | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| 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 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               | 0.06               | –                      | –                              | –                              | 1.97         |
| Z2H EUR                                    | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI Dynamic High Yield</b>        |                       |                    |                    |                        |                                |                                |              |
| CH EUR                                     | 0.40                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.62         |
| EH EUR                                     | 0.80                  | 0.16               | 0.06               | –                      | –                              | 0.01                           | 1.03         |
| IBH GBP                                    | 0.40                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.54         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund  | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|---|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco QI Dynamic High Yield (continued)</b> |                |             |             |                 |                         |                         |       |
| IH EUR  | 0.40           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.54  |
| IH GBP  | 0.40           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.54  |
| IH USD  | 0.40           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.54  |
| <b>Robeco QI Global Multi-Factor Credits</b>    |                |             |             |                 |                         |                         |       |
| CH EUR  | 0.30           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.52  |
| FH EUR  | 0.30           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.52  |
| IH EUR  | 0.30           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.44  |
| IH GBP  | 0.30           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.44  |
| IH JPY  | 0.30           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.44  |
| IH USD  | 0.30           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.44  |
| ZBH GBP   | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| ZH EUR  | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <b>Robeco QI Global Multi-Factor Bonds</b>      |                |             |             |                 |                         |                         |       |
| IH EUR  | 0.30           | 0.12        | 0.01        | –               | –                       | –                       | 0.43  |
| ZH GBP  | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| <b>Robeco Global Credits - Short Maturity</b>   |                |             |             |                 |                         |                         |       |
| D2H USD   | 0.80           | 0.16        | 0.06        | –               | –                       | –                       | 1.02  |
| DH EUR  | 0.60           | 0.16        | 0.05        | –               | –                       | –                       | 0.81  |
| DH SEK  | 0.60           | 0.16        | 0.05        | –               | –                       | –                       | 0.81  |
| FH EUR  | 0.30           | 0.16        | 0.05        | –               | –                       | –                       | 0.51  |
| 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        | 0.05        | –               | –                       | –                       | 1.21  |
| Z EUR   | –              | –           | 0.10        | –               | –                       | –                       | 0.10  |
| <b>Robeco Corporate Hybrid Bonds</b>            |                |             |             |                 |                         |                         |       |
| CH EUR  | 0.40           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.62  |
| IH EUR  | 0.40           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.54  |
| IH USD  | 0.40           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.54  |
| M2H EUR   | 1.75           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.98  |
| <b>Robeco QI Global Multi-Factor High Yield</b> |                |             |             |                 |                         |                         |       |
| FH EUR  | 0.40           | 0.16        | 0.05        | –               | –                       | 0.02                    | 0.63  |
| FH USD  | 0.40           | 0.16        | 0.05        | –               | –                       | 0.02                    | 0.63  |
| IH EUR  | 0.40           | 0.12        | 0.01        | –               | –                       | 0.02                    | 0.55  |
| <b>Robeco SDG Credit Income</b>                 |                |             |             |                 |                         |                         |       |
| Bx USD  | 1.00           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.22  |
| BxH EUR   | 1.00           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.22  |
| BxH HKD   | 1.00           | 0.16        | 0.04        | –               | –                       | 0.01                    | 1.21  |
| BxH SGD   | 1.00           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.23  |
| C USD   | 0.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.72  |
| CH EUR  | 0.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.72  |
| CH GBP  | 0.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.72  |
| D2 USD  | 1.50           | 0.16        | 0.07        | –               | –                       | 0.01                    | 1.74  |
| D3 USD  | 1.50           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.73  |
| DH EUR  | 1.00           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.22  |
| EH EUR  | 1.00           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.23  |
| F USD   | 0.50           | 0.16        | 0.07        | –               | –                       | 0.01                    | 0.74  |
| FH EUR  | 0.50           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.72  |
| I USD   | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |
| IBH GBP   | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Fund  | Management fee | Service fee | Other costs | Performance fee | Other costs fund shares | Securities lending fees | Total |
|---|----------------|-------------|-------------|-----------------|-------------------------|-------------------------|-------|
| <b>Robeco SDG Credit Income (continued)</b> |                |             |             |                 |                         |                         |       |
| IBx USD                                     | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |
| IBxH SGD                                    | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |
| IE USD                                      | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |
| IH EUR                                      | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |
| IH GBP                                      | 0.50           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.64  |
| M2H EUR                                     | 1.75           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.98  |
| M3 USD                                      | 1.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.97  |
| M3H EUR                                     | 1.75           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.97  |
| ZBH AUD                                     | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| ZH EUR                                      | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <b>Robeco Global SDG Credits</b>            |                |             |             |                 |                         |                         |       |
| CH AUD                                      | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| CH EUR                                      | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| CH USD                                      | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| DH EUR                                      | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| DH SEK                                      | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| DH USD                                      | 0.80           | 0.16        | 0.05        | –               | –                       | –                       | 1.01  |
| EH SEK                                      | 0.80           | 0.16        | 0.06        | –               | –                       | –                       | 1.02  |
| FH CHF                                      | 0.40           | 0.16        | 0.04        | –               | –                       | –                       | 0.60  |
| FH EUR                                      | 0.40           | 0.16        | 0.04        | –               | –                       | –                       | 0.60  |
| FH GBP                                      | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| FH USD                                      | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| GH GBP                                      | 0.40           | 0.16        | 0.05        | –               | –                       | –                       | 0.61  |
| IBXH USD                                    | 0.40           | 0.12        | 0.01        | –               | –                       | –                       | 0.53  |
| 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 NOK                                      | 0.40           | 0.12        | 0.01        | –               | –                       | –                       | 0.53  |
| IH SEK                                      | 0.40           | 0.12        | 0.01        | –               | –                       | –                       | 0.53  |
| IH USD                                      | 0.40           | 0.12        | 0.01        | –               | –                       | –                       | 0.53  |
| M2H EUR                                     | 1.35           | 0.16        | 0.04        | –               | –                       | –                       | 1.55  |
| Z GBP                                       | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| ZH EUR                                      | –              | –           | 0.01        | –               | –                       | –                       | 0.01  |
| <b>Robeco SDG High Yield Bonds</b>          |                |             |             |                 |                         |                         |       |
| DH EUR                                      | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| DH NOK                                      | 1.10           | 0.16        | 0.07        | –               | –                       | 0.01                    | 1.34  |
| DH SEK                                      | 1.10           | 0.16        | 0.05        | –               | –                       | 0.01                    | 1.32  |
| EH SEK                                      | 1.10           | 0.16        | 0.06        | –               | –                       | 0.01                    | 1.33  |
| FH EUR                                      | 0.55           | 0.16        | 0.06        | –               | –                       | 0.01                    | 0.78  |
| FH USD                                      | 0.55           | 0.16        | 0.05        | –               | –                       | 0.01                    | 0.77  |
| IE EUR                                      | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| IEH GBP                                     | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| IEH USD                                     | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| IH CHF                                      | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| IH EUR                                      | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| IH GBP                                      | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| IH USD                                      | 0.55           | 0.12        | 0.01        | –               | –                       | 0.01                    | 0.69  |
| ZH GBP                                      | –              | –           | 0.01        | –               | –                       | 0.01                    | 0.02  |
| <b>Robeco Global Green Bonds</b>            |                |             |             |                 |                         |                         |       |
| DH EUR                                      | 0.70           | 0.16        | 0.05        | –               | –                       | –                       | 0.91  |
| FH EUR                                      | 0.35           | 0.16        | 0.05        | –               | –                       | –                       | 0.56  |
| IH CHF                                      | 0.35           | 0.12        | –           | –               | –                       | –                       | 0.47  |
| IH NOK                                      | 0.35           | 0.12        | 0.01        | –               | –                       | –                       | 0.48  |
| IH USD                                      | 0.35           | 0.12        | 0.01        | –               | –                       | –                       | 0.48  |



# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>  | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Global Green Bonds (continued)</b>                   |                       |                    |                    |                        |                                |                                |              |
| ZH EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| ZH GBP   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Climate Global Credits</b>                           |                       |                    |                    |                        |                                |                                |              |
| DH EUR   | 0.80                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.02         |
| DH USD   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| DHCo EUR   | 0.80                  | 0.16               | 0.11               | –                      | –                              | –                              | 1.07         |
| FH EUR   | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| FH USD   | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| FHCo EUR   | 0.40                  | 0.16               | 0.11               | –                      | –                              | –                              | 0.67         |
| IBH JPY  | 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         |
| IHCo EUR   | 0.40                  | 0.12               | 0.07               | –                      | –                              | –                              | 0.59         |
| ZH GBP   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco Climate Global Bonds</b>                             |                       |                    |                    |                        |                                |                                |              |
| 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               | 0.04               | –                      | –                              | –                              | 0.55         |
| FH USD   | 0.35                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.56         |
| 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 EUR   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b> |                       |                    |                    |                        |                                |                                |              |
| DH EUR   | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| DH USD   | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| FH EUR   | 0.30                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.51         |
| FH USD   | 0.30                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.51         |
| IH EUR   | 0.30                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.43         |
| IH USD   | 0.30                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.43         |
| <b>Robeco Transition Emerging Credits</b>                      |                       |                    |                    |                        |                                |                                |              |
| Bx USD   | 1.20                  | 0.16               | 0.07               | –                      | –                              | 0.01                           | 1.44         |
| D USD  | 1.20                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.42         |
| D3 USD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.72         |
| FH EUR   | 0.60                  | 0.16               | 0.06               | –                      | –                              | 0.01                           | 0.83         |
| I USD  | 0.60                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.74         |
| IBx USD  | 0.60                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.74         |
| IH CHF   | 0.60                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.74         |
| M USD  | 1.75                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 1.97         |
| M3 USD   | 2.50                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 2.72         |
| Z USD  | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| ZH EUR   | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| <b>Robeco Climate Global High Yield Bonds</b>                  |                       |                    |                    |                        |                                |                                |              |
| DH EUR   | 1.00                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.22         |
| DH USD   | 1.00                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.22         |
| FH EUR   | 0.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.72         |
| FH USD   | 0.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.72         |
| I EUR  | 0.45                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.58         |
| IH EUR   | 0.45                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.58         |
| IH USD   | 0.45                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.58         |
| ZH GBP   | –                     | –                  | 0.01               | –                      | –                              | –                              | 0.01         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>                             | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco High Income Green Bonds</b>   |                       |                    |                    |                        |                                |                                |              |
| C EUR                                   | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| CH GBP                                  | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| CH USD                                  | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| D EUR                                   | 0.80                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.49         |
| DH USD                                  | 0.80                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.49         |
| E EUR                                   | 0.80                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.49         |
| F EUR                                   | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| FH GBP                                  | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| FH USD                                  | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| GH GBP                                  | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| GH USD                                  | 0.40                  | 0.16               | 1.53               | –                      | –                              | –                              | 2.09         |
| I EUR                                   | 0.40                  | 0.12               | 0.31               | –                      | –                              | –                              | 0.83         |
| IB EUR                                  | 0.40                  | 0.12               | 0.30               | –                      | –                              | –                              | 0.82         |
| IE EUR                                  | 0.40                  | 0.12               | 0.30               | –                      | –                              | –                              | 0.82         |
| IEH USD                                 | 0.40                  | 0.12               | 0.31               | –                      | –                              | –                              | 0.83         |
| IH USD                                  | 0.40                  | 0.12               | 0.31               | –                      | –                              | –                              | 0.83         |
| <b>Robeco Euro Government Bonds</b>     |                       |                    |                    |                        |                                |                                |              |
| 2C EUR                                  | 0.25                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.47         |
| 2E EUR                                  | 0.42                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.64         |
| 2F EUR                                  | 0.25                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.45         |
| 2I EUR                                  | 0.25                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.39         |
| C EUR                                   | 0.25                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.47         |
| D EUR                                   | 0.42                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.64         |
| E EUR                                   | 0.42                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.64         |
| F EUR                                   | 0.25                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.47         |
| G EUR                                   | 0.25                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.47         |
| I EUR                                   | 0.25                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.39         |
| IHI EUR                                 | 0.30                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.44         |
| Z EUR                                   | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| <b>Robeco Euro Credit Bonds</b>         |                       |                    |                    |                        |                                |                                |              |
| C EUR                                   | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| D EUR                                   | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |
| DH CHF                                  | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |
| F EUR                                   | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| I EUR                                   | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| M2 EUR                                  | 1.50                  | 0.16               | 0.06               | –                      | –                              | 0.01                           | 1.73         |
| Z EUR                                   | –                     | –                  | 0.01               | –                      | –                              | 0.01                           | 0.02         |
| <b>Robeco All Strategy Euro Bonds</b>   |                       |                    |                    |                        |                                |                                |              |
| B EUR                                   | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |
| C EUR                                   | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| D EUR                                   | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |
| F EUR                                   | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| I EUR                                   | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| <b>Robeco European High Yield Bonds</b> |                       |                    |                    |                        |                                |                                |              |
| 0IH EUR                                 | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.02                           | 0.70         |
| DH CHF                                  | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.02                           | 1.33         |
| DH EUR                                  | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.02                           | 1.33         |
| DH USD                                  | 1.10                  | 0.17               | 0.05               | –                      | –                              | 0.02                           | 1.34         |
| EH EUR                                  | 1.10                  | 0.16               | 0.05               | –                      | –                              | 0.02                           | 1.33         |
| FH CHF                                  | 0.55                  | 0.16               | 0.05               | –                      | –                              | 0.02                           | 0.78         |
| FH EUR                                  | 0.55                  | 0.16               | 0.05               | –                      | –                              | 0.02                           | 0.78         |
| IH CHF                                  | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.02                           | 0.70         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco European High Yield Bonds (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| IH EUR  | 0.55                  | 0.12               | 0.01               | –                      | –                              | 0.02                           | 0.70         |
| MBxH USD  | 1.50                  | 0.16               | 0.05               | –                      | –                              | 0.02                           | 1.73         |
| ZH EUR  | –                     | –                  | 0.01               | –                      | –                              | 0.02                           | 0.03         |
| <b>Robeco Transition Asian Bonds</b>                |                       |                    |                    |                        |                                |                                |              |
| BX USD  | 1.00                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.21         |
| D USD   | 1.00                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.21         |
| DH EUR  | 1.00                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.21         |
| F USD   | 0.50                  | 0.16               | 0.06               | –                      | –                              | –                              | 0.72         |
| FH EUR  | 0.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.71         |
| I USD   | 0.50                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.63         |
| IH EUR  | 0.50                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.63         |
| <b>Robeco Euro SDG Credits</b>                      |                       |                    |                    |                        |                                |                                |              |
| OE EUR  | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |
| B EUR   | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |
| C EUR   | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| D EUR   | 0.70                  | 0.16               | 0.06               | –                      | –                              | 0.01                           | 0.93         |
| F EUR   | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| I EUR   | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| IE EUR  | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| IEH CHF   | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| IH CHF  | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| IH GBP  | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| IH USD  | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| <b>Robeco Financial Institutions Bonds</b>          |                       |                    |                    |                        |                                |                                |              |
| OD EUR  | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| OF EUR  | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| OI EUR  | 0.40                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.53         |
| B EUR   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| BH SGD  | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| BH USD  | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| C EUR   | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| CH USD  | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| D EUR   | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| D2H USD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.71         |
| D3H USD   | 1.50                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.71         |
| DH USD  | 0.80                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.01         |
| F EUR   | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| FH USD  | 0.40                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.61         |
| I EUR   | 0.40                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.53         |
| IB EUR  | 0.40                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.53         |
| IBH USD   | 0.40                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.53         |
| IH CHF  | 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 USD  | 0.40                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.53         |
| M2 EUR  | 1.75                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.97         |
| M2H USD   | 1.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.96         |
| M3 EUR  | 1.75                  | 0.16               | 0.06               | –                      | –                              | –                              | 1.97         |
| M3H USD   | 1.75                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.96         |
| MH USD  | 1.00                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.21         |
| <b>Robeco Investment Grade Corporate Bonds</b>      |                       |                    |                    |                        |                                |                                |              |
| OI EUR  | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| B EUR   | 0.70                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.92         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>  | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Other costs fund shares</b> | <b>Securities lending fees</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------------------------|--------------------------------|--------------|
| <b>Robeco Investment Grade Corporate Bonds (continued)</b> |                       |                    |                    |                        |                                |                                |              |
| C EUR  | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| D EUR  | 0.70                  | 0.16               | 0.04               | –                      | –                              | 0.01                           | 0.91         |
| F EUR  | 0.35                  | 0.16               | 0.05               | –                      | –                              | 0.01                           | 0.57         |
| I EUR  | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| IE EUR   | 0.35                  | 0.12               | 0.01               | –                      | –                              | 0.01                           | 0.49         |
| <b>Robeco US Green Bonds</b>                               |                       |                    |                    |                        |                                |                                |              |
| D USD  | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| DH EUR   | 0.60                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.81         |
| F USD  | 0.25                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.46         |
| FH EUR   | 0.25                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.46         |
| I USD  | 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         |
| S USD  | 0.15                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.35         |
| SEH EUR  | 0.15                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.35         |
| SEH GBP  | 0.15                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.35         |
| SH EUR   | 0.15                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.35         |
| SH GBP   | 0.15                  | 0.16               | 0.04               | –                      | –                              | –                              | 0.35         |
| <b>Robeco Euro SDG Short Duration Bonds</b>                |                       |                    |                    |                        |                                |                                |              |
| D EUR  | 0.50                  | 0.16               | 0.12               | –                      | –                              | –                              | 0.78         |
| DH CHF   | 0.50                  | 0.16               | 0.12               | –                      | –                              | –                              | 0.78         |
| F EUR  | 0.25                  | 0.16               | 0.12               | –                      | –                              | –                              | 0.53         |
| FH CHF   | 0.25                  | 0.16               | 0.12               | –                      | –                              | –                              | 0.53         |
| I EUR  | 0.25                  | 0.12               | 0.02               | –                      | –                              | –                              | 0.39         |
| IH CHF   | 0.25                  | 0.12               | 0.02               | –                      | –                              | –                              | 0.39         |
| <b>Robeco QI Multi Factor Absolute Return</b>              |                       |                    |                    |                        |                                |                                |              |
| I EUR  | 0.70                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.83         |
| IH USD   | 0.70                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.83         |
| <b>Robeco Sustainable Income Allocation</b>                |                       |                    |                    |                        |                                |                                |              |
| B EUR  | 1.00                  | 0.16               | 0.07               | –                      | –                              | –                              | 1.23         |
| C EUR  | 0.50                  | 0.16               | 0.07               | –                      | –                              | –                              | 0.73         |
| D EUR  | 1.00                  | 0.16               | 0.07               | –                      | –                              | –                              | 1.23         |
| D USD  | 0.99                  | 0.16               | 0.03               | –                      | –                              | –                              | 1.18         |
| E EUR  | 0.99                  | 0.16               | 0.02               | –                      | –                              | –                              | 1.17         |
| F EUR  | 0.50                  | 0.16               | 0.07               | –                      | –                              | –                              | 0.73         |
| G EUR  | 0.50                  | 0.16               | 0.02               | –                      | –                              | –                              | 0.68         |
| I EUR  | 0.50                  | 0.12               | –                  | –                      | –                              | –                              | 0.62         |
| I USD  | 0.50                  | 0.12               | –                  | –                      | –                              | –                              | 0.62         |
| <b>Robeco Sustainable Dynamic Allocation</b>               |                       |                    |                    |                        |                                |                                |              |
| B EUR  | 1.30                  | 0.16               | 0.09               | –                      | –                              | –                              | 1.55         |
| C EUR  | 0.65                  | 0.16               | 0.09               | –                      | –                              | –                              | 0.90         |
| D EUR  | 1.30                  | 0.16               | 0.09               | –                      | –                              | –                              | 1.55         |
| D USD  | 1.29                  | 0.16               | 0.05               | –                      | –                              | –                              | 1.50         |
| E EUR  | 1.29                  | 0.16               | 0.01               | –                      | –                              | –                              | 1.46         |
| F EUR  | 0.64                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.85         |
| G EUR  | 0.64                  | 0.16               | 0.05               | –                      | –                              | –                              | 0.85         |
| I EUR  | 0.65                  | 0.12               | 0.02               | –                      | –                              | –                              | 0.79         |
| I USD  | 0.64                  | 0.12               | 0.01               | –                      | –                              | –                              | 0.77         |

# Notes to the financial statements as at 30 June 2024 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Fund</b>  | <b>Management<br/>fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance<br/>fee</b> | <b>Other costs<br/>fund shares</b> | <b>Securities<br/>lending fees</b> | <b>Total</b> |
|--|---------------------------|--------------------|--------------------|----------------------------|------------------------------------|------------------------------------|--------------|
| <b>Robeco Sustainable Diversified<br/>Allocation</b> |                           |                    |                    |                            |                                    |                                    |              |
| B EUR  | 1.15                      | 0.16               | 0.08               | –                          | –                                  | –                                  | 1.39         |
| C EUR  | 0.55                      | 0.16               | 0.08               | –                          | –                                  | –                                  | 0.79         |
| D EUR  | 1.14                      | 0.16               | 0.03               | –                          | –                                  | –                                  | 1.33         |
| D USD  | 1.14                      | 0.16               | 0.03               | –                          | –                                  | –                                  | 1.33         |
| E EUR  | 1.15                      | 0.16               | 0.08               | –                          | –                                  | –                                  | 1.39         |
| F EUR  | 0.55                      | 0.16               | 0.03               | –                          | –                                  | –                                  | 0.74         |
| F2 EUR   | 0.55                      | 0.16               | 0.03               | –                          | –                                  | –                                  | 0.74         |
| G EUR  | 0.55                      | 0.16               | 0.08               | –                          | –                                  | –                                  | 0.79         |
| I EUR  | 0.55                      | 0.12               | –                  | –                          | –                                  | –                                  | 0.67         |
| I USD  | 0.55                      | 0.12               | –                  | –                          | –                                  | –                                  | 0.67         |

# Notes to the financial statements as at 30 June 2024 (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 the Fund from 2018. Only for the sub-funds for which the American based asset manager Boston Partners is the Sub Delegated Portfolio Manager, the research costs are charged to the sub-fund. The below text on research costs is only applicable to the sub-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, the Fund can obtain research services from those providers who do not have an execution business or do not fit the Fund’s 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                      | 455,888                          |
| Robeco BP US Premium Equities              | USD                      | 196,151                          |
| Robeco BP US Large Cap Equities            | USD                      | 149,859                          |
| Robeco BP US Select Opportunities Equities | USD                      | 63,521                           |

## 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 employed calculation method, 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 2024 (continued)

## 20. Portfolio Turnover Ratio (PTR) (continued)

| <b>Sub-Fund Name</b>  | <b>Portfolio turnover ratio<br/>(%)</b> |
|---|---|
| Robeco BP Global Premium Equities                                 | 51.93                                   |
| Robeco QI Global Conservative Equities                            | 6.33                                    |
| Robeco Sustainable Global Stars Equities                          | 62.66                                   |
| Robeco Emerging Stars Equities                                    | (35.14)                                 |
| Robeco Emerging Markets Equities                                  | (0.08)                                  |
| Robeco QI Emerging Markets Active Equities                        | 46.34                                   |
| Robeco QI Global Momentum Equities                                | 177.36                                  |
| Robeco QI Global Developed Sustainable Enhanced Index Equities    | 80.60                                   |
| Robeco QI Emerging Markets Enhanced Index Equities                | 11.90                                   |
| Robeco QI Emerging Conservative Equities                          | (15.34)                                 |
| Robeco QI Global Value Equities                                   | 32.88                                   |
| Robeco QI Global Developed Multi-Factor Equities                  | 79.84                                   |
| Robeco QI Emerging Markets Sustainable Active Equities            | 75.22                                   |
| Robeco QI Global Developed Conservative Equities                  | 30.37                                   |
| Robeco QI Global Developed Active Equities                        | 103.37                                  |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I   | 36.48                                   |
| Robeco QI Global Quality Equities                                 | 6.23                                    |
| Robeco QI Global SDG & Climate Conservative Equities              | 15.03                                   |
| Robeco QI Global Developed Enhanced Index Equities                | 80.13                                   |
| Robeco Sustainable Emerging Stars Equities                        | 5.80                                    |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities    | 86.86                                   |
| Robeco Global SDG Equities  | (0.37)                                  |
| Robeco Global SDG Engagement Equities                             | 48.61                                   |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities II | 47.26                                   |
| Robeco QI Global SDG & Climate Beta Equities                      | 40.17                                   |
| Robeco Quantum Equities   | 395.85                                  |
| Robeco Emerging Markets Ex China Equities                         | 9.84                                    |
| Robeco Emerging Markets Asia Select Equities                      | (17.37)                                 |
| Robeco Quantum Market Neutral Equities                            | 161.74                                  |
| Robeco Emerging Markets Climate Transition Equities               | (1.28)                                  |
| Robeco Asia-Pacific Equities                                      | (19.28)                                 |

# Notes to the financial statements as at 30 June 2024 (continued)

## 20. Portfolio Turnover Ratio (PTR) (continued)

| <b>Sub-Fund Name (continued)</b>                | <b>Portfolio turnover ratio (%)</b> |
|---|-------------------------------------|
| Robeco Sustainable European Stars Equities      | 60.64                               |
| Robeco QI European Conservative Equities        | (2.07)                              |
| Robeco QI US Conservative Equities              | 5.86                                |
| Robeco BP US Premium Equities                   | (5.68)                              |
| Robeco Chinese Equities                         | 131.94                              |
| Robeco Indian Equities                          | (40.55)                             |
| Robeco Asian Stars Equities                     | (55.74)                             |
| Robeco Sustainable Asian Stars Equities         | 1.43                                |
| Robeco BP US Large Cap Equities                 | 40.86                               |
| Robeco BP US Select Opportunities Equities      | 40.12                               |
| Robeco Chinese A-share Equities                 | 374.37                              |
| Robeco QI Chinese A-share Active Equities       | 51.88                               |
| Robeco QI Chinese A-share Conservative Equities | 43.73                               |
| Robeco QI European Value Equities               | 64.61                               |
| Robeco QI US Climate Beta Equities              | 35.56                               |
| Robeco QI European Active Equities              | 110.13                              |
| Robeco Transition Asian Equities                | (23.26)                             |
| Robeco New World Financials                     | (7.36)                              |
| Robeco Sustainable Property Equities            | 7.42                                |
| Robeco Global Consumer Trends                   | 16.23                               |
| Robeco Global Multi-Thematic                    | 17.40                               |
| Robeco Digital Innovations                      | (173.70)                            |
| Robeco FinTech                                  | 3.99                                |
| Robeco Circular Economy Equities                | 61.15                               |
| Robeco Smart Energy Equities                    | 21.13                               |
| Robeco Smart Materials Equities                 | (9.12)                              |
| Robeco Smart Mobility Equities                  | (15.62)                             |
| Robeco Sustainable Healthy Living Equities      | (30.66)                             |
| Robeco Sustainable Water Equities Equities      | 37.07                               |
| Robeco Global Gender Equality                   | 19.23                               |
| Robeco Next Digital Billion                     | 44.92                               |



# Notes to the financial statements as at 30 June 2024 (continued)

## 20. Portfolio Turnover Ratio (PTR) (continued)

| <b>Sub-Fund Name (continued)</b>                    | <b>Portfolio turnover ratio (%)</b> |
|---|-------------------------------------|
| Robeco Biodiversity Equities                        | 25.12                               |
| Robeco Net Zero 2050 Climate Equities               | 64.43                               |
| Robeco Fashion Engagement Equities                  | 4.61                                |
| Robeco Gravis Digital Infrastructure Income         | 5.51                                |
| Robeco High Yield Bonds                             | (13.64)                             |
| Robeco Global Credits                               | 82.75                               |
| Robeco QI Dynamic High Yield                        | 75.33                               |
| Robeco QI Global Multi-Factor Credits               | 76.62                               |
| Robeco QI Global Multi-Factor Bonds                 | 294.11                              |
| Robeco Global Credits - Short Maturity              | 32.14                               |
| Robeco Corporate Hybrid Bonds                       | 84.18                               |
| Robeco QI Global Multi-Factor High Yield            | 223.93                              |
| Robeco SDG Credit Income                            | 45.93                               |
| Robeco Global SDG Credits                           | 68.34                               |
| Robeco SDG High Yield Bonds                         | 1.34                                |
| Robeco Global Green Bonds                           | 81.15                               |
| Robeco Climate Global Credits                       | 122.10                              |
| Robeco Climate Global Bonds                         | 172.65                              |
| Robeco QI Global SDG & Climate Multi-Factor Credits | 178.78                              |
| Robeco Transition Emerging Credits                  | 82.80                               |
| Robeco Climate Global High Yield Bonds              | 26.02                               |
| Robeco High Income Green Bonds                      | (4.65)                              |
| Robeco Euro Government Bonds                        | 97.95                               |
| Robeco Euro Credit Bonds                            | 103.57                              |
| Robeco All Strategy Euro Bonds                      | 187.81                              |
| Robeco European High Yield Bonds                    | 5.51                                |
| Robeco Transition Asian Bonds                       | 236.12                              |
| Robeco Euro SDG Credits                             | 57.03                               |
| Robeco Financial Institutions Bonds                 | 46.38                               |
| Robeco Investment Grade Corporate Bonds             | 65.24                               |
| Robeco US Green Bonds                               | 53.67                               |
| Robeco Euro SDG Short Duration Bonds                | 14.22                               |
| Robeco Capital Growth Funds 249                     |                                     |

# Notes to the financial statements as at 30 June 2024 (continued)

## 20. Portfolio Turnover Ratio (PTR) (continued)

| <b>Sub-Fund Name (continued)</b>          | <b>Portfolio turnover ratio (%)</b> |
|---|-------------------------------------|
| Robeco QI Multi Factor Absolute Return    | 67.74                               |
| Robeco Sustainable Income Allocation      | (80.38)                             |
| Robeco Sustainable Dynamic Allocation     | (61.71)                             |
| Robeco Sustainable Diversified Allocation | (81.18)                             |

## 21. Commissions paid to affiliated parties

No transactions were effected with affiliated parties during the reporting period other than management activities.

## 22. Changes in the investment portfolio

The statement of changes in the investment portfolio during the period from 1 January 2023 to 31 December 2023 inclusive may be obtained free of charge at the offices of the Company, the Depositary, or any Nominee.

## 23. 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.

## 24. Personnel costs

The Fund does not employ personnel.

## 25. Subsequent events

### Merger of Robeco QI Global Dynamic Duration into sub-fund of the Company

On 17 April 2024, the Board of Directors of Robeco QI Global Dynamic Duration and the Board of Directors of the Company have resolved to propose to investors to merge Robeco QI Global Dynamic Duration into the corresponding sub-fund of the Company. The decision to merge the Fund into the receiving sub-fund has been taken for the following reasons: (1) the merger will lead to greater client centricity, as the merger will result in efficiency benefits for existing and prospective shareholders; (2) both the merging fund and the receiving sub-fund are managed by Robeco Institutional Asset Management B.V., therefore it is considered appropriate to transfer the merging fund to the receiving sub-fund.

During the Extraordinary General Meeting as held on 19 June 2024, the shareholders in Robeco QI Global Dynamic Duration have resolved on the merger.

The effective date of the merger will be 20 September 2024. Following the merger, the merging fund shall cease to exist.

| <b>Merging fund</b>               | <b>Receiving sub-fund</b>                                       | <b>Contemplated effective date of the merger</b> |
|-----------------------------------|---|--|
| Robeco QI Global Dynamic Duration | Robeco Capital Growth Funds – Robeco QI Global Dynamic Duration | 20 September 2024                                |

# Notes to the financial statements as at 30 June 2024 (continued)

## 25. Exchange Rate

| <b>Currency</b> | <b>Rate</b> |
|-----------------|-------------|
| EUR = 1         |             |
| AED             | 3.9365      |
| AUD             | 1.6048      |
| BRL             | 5.9530      |
| CAD             | 1.4665      |
| CHF             | 0.9631      |
| CLP             | 1,011.6516  |
| CNH             | 7.8247      |
| CNY             | 7.7874      |
| COP             | 4,441.4928  |
| CZK             | 25.0455     |
| DKK             | 7.4575      |
| EGP             | 51.4762     |
| GBP             | 0.8478      |
| HKD             | 8.3676      |
| HUF             | 394.9250    |
| IDR             | 17,549.9064 |
| ILS             | 4.0375      |
| INR             | 89.3706     |
| JPY             | 172.4017    |
| KES             | 138.5237    |
| KRW             | 1,475.2639  |
| KWD             | 0.3288      |
| MXN             | 19.5975     |
| MYR             | 5.0560      |
| NOK             | 11.4115     |
| NZD             | 1.7588      |
| PHP             | 62.8142     |
| PKR             | 298.2680    |
| PLN             | 4.3085      |
| QAR             | 3.9022      |
| RON             | 4.9772      |
| RUB             | 92.4384     |
| SAR             | 4.0208      |
| SEK             | 11.3500     |
| SGD             | 1.4525      |
| THB             | 39.3305     |
| TRY             | 35.1357     |
| TWD             | 34.7692     |
| USD             | 1.0718      |
| VND             | 27,281.3965 |
| ZAR             | 19.5702     |

Luxembourg, 29 August 2024

The Board of Directors  
Mr. J.H. van den Akker  
Mr. I.R.M. Frielink  
Mr. C.M.A. Hertz  
Mr. P.F. van der Worp  
Mrs. J.F. Wilkinson

# Schedule of Investments

## Robeco BP Global Premium Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Everest Group Ltd.  | USD      | 199,183                    | 70,811,949             | 1.58               |
| Hiscox Ltd.   | GBP      | 1,630,713                  | 22,118,889             | 0.49               |
| RenaissanceRe Holdings Ltd.   | USD      | 293,113                    | 61,127,769             | 1.36               |
|   |          |                            | <u>154,058,607</u>     | <u>3.43</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Teck Resources Ltd. 'B'   | USD      | 475,322                    | 21,243,689             | 0.47               |
|   |          |                            | <u>21,243,689</u>      | <u>0.47</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 1,055,476                  | 46,463,594             | 1.03               |
|   |          |                            | <u>46,463,594</u>      | <u>1.03</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Fortum OYJ  | EUR      | 1,580,205                  | 21,569,799             | 0.48               |
| Nordea Bank Abp   | SEK      | 4,548,652                  | 50,535,916             | 1.12               |
|   |          |                            | <u>72,105,715</u>      | <u>1.60</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Alten SA  | EUR      | 207,216                    | 21,239,640             | 0.47               |
| Capgemini SE  | EUR      | 252,821                    | 46,948,860             | 1.04               |
| Cie de Saint-Gobain SA  | EUR      | 691,516                    | 50,217,892             | 1.12               |
| Eiffage SA  | EUR      | 554,447                    | 47,549,375             | 1.06               |
| Rexel SA  | EUR      | 2,828,151                  | 68,328,128             | 1.52               |
| Sanofi SA   | EUR      | 562,662                    | 50,605,820             | 1.13               |
| SPIE SA   | EUR      | 712,013                    | 24,051,799             | 0.53               |
| TotalEnergies SE  | EUR      | 531,979                    | 33,158,251             | 0.74               |
| Vallourec SACA  | EUR      | 1,779,754                  | 26,064,497             | 0.58               |
|   |          |                            | <u>368,164,262</u>     | <u>8.19</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| BASF SE   | EUR      | 424,967                    | 19,202,134             | 0.43               |
| Brenntag SE   | EUR      | 303,531                    | 19,110,312             | 0.43               |
| Commerzbank AG  | EUR      | 5,522,250                  | 78,333,116             | 1.74               |
| Daimler Truck Holding AG  | EUR      | 550,144                    | 20,448,852             | 0.45               |
| Deutsche Telekom AG   | EUR      | 2,644,877                  | 62,101,712             | 1.38               |
| Infineon Technologies AG  | EUR      | 917,245                    | 31,466,090             | 0.70               |
| Rheinmetall AG  | EUR      | 70,291                     | 33,437,429             | 0.74               |
| Siemens AG  | EUR      | 497,136                    | 86,362,466             | 1.92               |
|   |          |                            | <u>350,462,111</u>     | <u>7.79</u>        |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 1,681,753                  | 22,602,760             | 0.50               |
|   |          |                            | <u>22,602,760</u>      | <u>0.50</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc   | EUR      | 8,823,138                  | 43,551,009             | 0.97               |
| CRH plc   | GBP      | 903,532                    | 62,833,167             | 1.40               |
| Ryanair Holdings plc  | EUR      | 2,537,269                  | 41,433,603             | 0.92               |
|   |          |                            | <u>147,817,779</u>     | <u>3.29</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Enel SpA  | EUR      | 6,775,399                  | 43,999,441             | 0.98               |
|   |          |                            | <u>43,999,441</u>      | <u>0.98</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Asahi Group Holdings Ltd.   | JPY      | 1,776,800                  | 58,487,476             | 1.30               |
| Fuji Electric Co. Ltd.  | JPY      | 479,600                    | 25,459,722             | 0.57               |
| Hitachi Ltd.  | JPY      | 1,665,500                  | 34,787,741             | 0.77               |
| Honda Motor Co. Ltd.  | JPY      | 3,545,400                  | 35,371,392             | 0.79               |
| Kansai Paint Co. Ltd.   | JPY      | 2,553,400                  | 38,359,866             | 0.85               |
| Mitsubishi Chemical Group Corp.   | JPY      | 4,749,600                  | 24,604,559             | 0.55               |
| Mitsubishi Heavy Industries Ltd.  | JPY      | 3,184,600                  | 31,827,215             | 0.71               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 3,953,000                  | 39,644,256             | 0.88               |
| Renesas Electronics Corp.   | JPY      | 2,866,200                  | 50,025,006             | 1.11               |
| Sony Group Corp.  | JPY      | 594,400                    | 47,027,473             | 1.05               |
| Subaru Corp.  | JPY      | 1,154,200                  | 22,829,370             | 0.51               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 726,000                    | 45,163,999             | 1.00               |
|   |          |                            | <u>453,588,075</u>     | <u>10.09</u>       |
| <i>Jersey</i>   |          |                            |                        |                    |
| Glencore plc  | GBP      | 5,760,539                  | 30,649,535             | 0.68               |
|   |          |                            | <u>30,649,535</u>      | <u>0.68</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Aalberts NV   | EUR      | 906,982                    | 34,392,758             | 0.77               |
| Airbus SE   | EUR      | 445,488                    | 57,138,291             | 1.27               |
| Heineken NV   | EUR      | 387,544                    | 34,995,223             | 0.78               |
| ING Groep NV  | EUR      | 5,295,584                  | 84,528,112             | 1.88               |
| Koninklijke Ahold Delhaize NV   | EUR      | 854,216                    | 23,567,819             | 0.52               |
| Stellantis NV   | EUR      | 1,778,189                  | 32,853,820             | 0.73               |
| STMicroelectronics NV   | EUR      | 523,816                    | 19,310,477             | 0.43               |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 286,786,500            | 6.38               |
| <i>Singapore</i>  |          |                            |                        |                    |
| United Overseas Bank Ltd.   | SGD      | 3,095,700                  | 66,773,840             | 1.49               |
|   |          |                            | 66,773,840             | 1.49               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hana Financial Group, Inc.  | KRW      | 796,306                    | 32,764,163             | 0.73               |
| KB Financial Group, Inc.  | KRW      | 635,308                    | 33,805,268             | 0.75               |
| KT Corp.  | KRW      | 1,073,286                  | 27,209,306             | 0.61               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,704,643                  | 94,171,924             | 2.09               |
|   |          |                            | 187,950,661            | 4.18               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 2,636,443                  | 24,656,015             | 0.55               |
| Bankinter SA  | EUR      | 4,628,467                  | 35,296,689             | 0.78               |
|   |          |                            | 59,952,704             | 1.33               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Loomis AB 'B'   | SEK      | 867,759                    | 21,101,365             | 0.47               |
| Svenska Handelsbanken AB 'A'  | SEK      | 3,773,641                  | 33,563,655             | 0.75               |
|   |          |                            | 54,665,020             | 1.22               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 272,271                    | 64,801,387             | 1.44               |
| Sandoz Group AG   | CHF      | 1,518,906                  | 51,320,223             | 1.14               |
| TE Connectivity Ltd.  | USD      | 178,506                    | 25,054,964             | 0.56               |
|   |          |                            | 141,176,574            | 3.14               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barratt Developments plc  | GBP      | 5,916,524                  | 32,951,907             | 0.73               |
| Beazley plc   | GBP      | 5,428,788                  | 45,334,004             | 1.01               |
| Coca-Cola Europacific Partners plc  | USD      | 944,124                    | 64,192,503             | 1.43               |
| Hikma Pharmaceuticals plc   | GBP      | 1,303,993                  | 29,084,040             | 0.65               |
| IMI plc   | GBP      | 2,678,272                  | 55,723,861             | 1.24               |
| Inchcape plc  | GBP      | 4,294,223                  | 37,683,000             | 0.84               |
| Informa plc   | GBP      | 2,423,152                  | 24,459,123             | 0.54               |
| JD Sports Fashion plc   | GBP      | 16,109,026                 | 22,705,189             | 0.50               |
| Marks & Spencer Group plc   | GBP      | 11,207,137                 | 37,871,041             | 0.84               |
| NatWest Group plc   | GBP      | 16,157,860                 | 59,422,086             | 1.32               |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Shell plc   | GBP      | 1,655,985                  | 55,353,385             | 1.23               |
| SSE plc   | GBP      | 2,788,328                  | 58,852,308             | 1.31               |
| Tesco plc   | GBP      | 20,891,873                 | 75,402,673             | 1.68               |
| WH Smith plc  | GBP      | 2,091,617                  | 27,926,501             | 0.62               |
|   |          |                            | <u>626,961,621</u>     | <u>13.94</u>       |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 339,743                    | 54,371,560             | 1.21               |
| Amgen, Inc.   | USD      | 232,677                    | 67,832,916             | 1.51               |
| Bank of America Corp.   | USD      | 1,108,932                  | 41,149,732             | 0.92               |
| Beacon Roofing Supply, Inc.   | USD      | 280,129                    | 23,654,466             | 0.53               |
| Brinker International, Inc.   | USD      | 495,780                    | 33,486,834             | 0.75               |
| Centene Corp.   | USD      | 380,617                    | 23,545,516             | 0.52               |
| Cigna Group (The)   | USD      | 161,575                    | 49,836,107             | 1.11               |
| Cisco Systems, Inc.   | USD      | 726,720                    | 32,215,038             | 0.72               |
| ConocoPhillips  | USD      | 210,961                    | 22,514,317             | 0.50               |
| Dell Technologies, Inc. 'C'   | USD      | 142,647                    | 18,355,444             | 0.41               |
| Elevance Health, Inc.   | USD      | 57,239                     | 28,939,141             | 0.64               |
| Expedia Group, Inc.   | USD      | 237,016                    | 27,862,510             | 0.62               |
| Fidelity National Information Services, Inc.  | USD      | 895,156                    | 62,942,809             | 1.40               |
| Fifth Third Bancorp   | USD      | 1,466,553                  | 49,931,904             | 1.11               |
| Gen Digital, Inc.   | USD      | 1,731,122                  | 40,348,428             | 0.90               |
| Global Payments, Inc.   | USD      | 211,204                    | 19,056,148             | 0.42               |
| Goldman Sachs Group, Inc. (The)   | USD      | 151,741                    | 64,040,577             | 1.42               |
| HCA Healthcare, Inc.  | USD      | 81,969                     | 24,571,962             | 0.55               |
| Huntington Bancshares, Inc.   | USD      | 3,924,239                  | 48,258,894             | 1.07               |
| J M Smucker Co. (The)   | USD      | 341,819                    | 34,776,714             | 0.77               |
| Jacobs Solutions, Inc.  | USD      | 184,825                    | 24,093,213             | 0.54               |
| Johnson & Johnson   | USD      | 238,770                    | 32,562,279             | 0.72               |
| JPMorgan Chase & Co.  | USD      | 494,861                    | 93,389,862             | 2.08               |
| Kellanova   | USD      | 753,164                    | 40,534,172             | 0.90               |
| McKesson Corp.  | USD      | 87,557                     | 47,713,357             | 1.06               |
| Textron, Inc.   | USD      | 793,394                    | 63,560,353             | 1.41               |
| United Rentals, Inc.  | USD      | 52,379                     | 31,607,250             | 0.70               |
| US Foods Holding Corp.  | USD      | 1,157,239                  | 57,205,992             | 1.27               |
| WillScot Mobile Mini Holdings Corp.   | USD      | 665,012                    | 23,355,308             | 0.52               |
| Zimmer Biomet Holdings, Inc.  | USD      | 542,186                    | 54,904,079             | 1.22               |
|   |          |                            | <u>1,236,616,882</u>   | <u>27.50</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Nomad Foods Ltd.  | USD      | 2,288,320                  | 35,186,856             | 0.78               |
|   |          |                            | <u>35,186,856</u>      | <u>0.78</u>        |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Virgin Islands, British (continued)</i>  |          |                            |                        |                    |
| Total Equities  |          |                            | 4,407,226,226          | 98.01              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 4,407,226,226          | 98.01              |
| <b>Total Investments</b>  |          |                            | <b>4,407,226,226</b>   | <b>98.01</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>2,074,313</b>       | <b>0.05</b>        |
| <b>Cash</b>   |          |                            | <b>86,298,732</b>      | <b>1.92</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,005,759</b>       | <b>0.02</b>        |
| <b>Total net assets</b>   |          |                            | <b>4,496,605,030</b>   | <b>100.00</b>      |



## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold    | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|----------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 2,333,841        | CHF           | 2,237,663      | 15/07/2024    | J.P. Morgan  | 8,116                      | –               |
| EUR   | 175,789          | GBP           | 148,566        | 15/07/2024    | Barclays     | 653                        | –               |
| EUR   | 46,536,891       | GBP           | 39,293,377     | 15/07/2024    | BNP Paribas  | 216,342                    | 0.01            |
| EUR   | 602,476          | GBP           | 510,158        | 15/07/2024    | J.P. Morgan  | 1,082                      | –               |
| EUR   | 31,383,941       | JPY           | 5,289,549,993  | 16/07/2024    | Barclays     | 656,035                    | 0.02            |
| EUR   | 806,132          | JPY           | 138,047,814    | 16/07/2024    | J.P. Morgan  | 4,189                      | –               |
| EUR   | 7,368,510        | SEK           | 82,886,273     | 15/07/2024    | J.P. Morgan  | 65,545                     | –               |
| EUR   | 3,289            | USD           | 3,516          | 15/07/2024    | Barclays     | 10                         | –               |
| EUR   | 2,331,083        | USD           | 2,496,592      | 15/07/2024    | BNP Paribas  | 3,064                      | –               |
| EUR   | 701,080          | USD           | 749,514        | 15/07/2024    | J.P. Morgan  | 2,174                      | –               |
| JPY   | 149,723,072      | EUR           | 869,721        | 16/07/2024    | J.P. Morgan  | 47                         | –               |
| USD   | 351,306          | CHF           | 312,914        | 15/07/2024    | J.P. Morgan  | 2,358                      | –               |
| USD   | 1,067,578        | EUR           | 995,042        | 15/07/2024    | Barclays     | 451                        | –               |
| USD   | 14,700,146       | EUR           | 13,661,939     | 15/07/2024    | Barclays     | 45,631                     | –               |
| USD   | 391,421          | EUR           | 363,390        | 15/07/2024    | HSBC         | 1,602                      | –               |
| USD   | 1,779,570        | EUR           | 1,638,159      | 15/07/2024    | J.P. Morgan  | 21,252                     | –               |
| USD   | 7,184,891        | GBP           | 5,633,779      | 15/07/2024    | J.P. Morgan  | 58,441                     | –               |
| USD   | 4,696,147        | JPY           | 735,115,100    | 16/07/2024    | Barclays     | 108,429                    | –               |
| USD   | 14,412,727       | KRW           | 19,799,483,891 | 16/07/2024    | J.P. Morgan  | 34,241                     | –               |
| USD   | 1,122,772        | SEK           | 11,731,761     | 15/07/2024    | J.P. Morgan  | 13,296                     | –               |
| USD   | 519,149          | SGD           | 700,921        | 15/07/2024    | BNP Paribas  | 1,520                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |                |               |              | <b>1,244,478</b>           | <b>0.03</b>     |
| EUR   | 4,161,747        | SGD           | 6,049,004      | 15/07/2024    | HSBC         | (2,909)                    | –               |
| EUR   | 654,116          | USD           | 701,094        | 03/07/2024    | HSBC         | (11)                       | –               |
| EUR   | 120,383,601      | USD           | 129,550,250    | 15/07/2024    | Barclays     | (419,227)                  | (0.01)          |
| EUR   | 1,253,031        | USD           | 1,349,835      | 15/07/2024    | J.P. Morgan  | (5,661)                    | –               |
| GBP   | 503,755          | EUR           | 595,437        | 15/07/2024    | Barclays     | (1,590)                    | –               |
| GBP   | 149,919          | EUR           | 177,203        | 15/07/2024    | Barclays     | (473)                      | –               |
| GBP   | 539,914          | EUR           | 638,253        | 15/07/2024    | BNP Paribas  | (1,781)                    | –               |
| GBP   | 140,151          | USD           | 180,024        | 15/07/2024    | J.P. Morgan  | (2,653)                    | –               |
| JPY   | 83,811,469       | EUR           | 495,504        | 16/07/2024    | Barclays     | (8,629)                    | –               |
| USD   | 237,800          | EUR           | 221,843        | 15/07/2024    | Barclays     | (100)                      | –               |
| USD   | 642,411          | EUR           | 599,305        | 15/07/2024    | Barclays     | (270)                      | –               |
| USD   | 246,018          | EUR           | 230,086        | 15/07/2024    | J.P. Morgan  | (680)                      | –               |
| USD   | 139,932          | SGD           | 189,933        | 15/07/2024    | J.P. Morgan  | (283)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |                |               |              | <b>(444,267)</b>           | <b>(0.01)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |                |               |              | <b>800,211</b>             | <b>0.02</b>     |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| BWP Trust, REIT   | AUD      | 323,432                    | 697,340                | 0.18               |
| JB Hi-Fi Ltd.   | AUD      | 70,854                     | 2,702,540              | 0.69               |
| Medibank Pvt Ltd.   | AUD      | 1,043,098                  | 2,424,484              | 0.62               |
| Telstra Group Ltd.  | AUD      | 347,241                    | 783,295                | 0.20               |
|   |          |                            | <u>6,607,659</u>       | <u>1.69</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Oesterreichische Post AG  | EUR      | 9,078                      | 271,886                | 0.07               |
|   |          |                            | <u>271,886</u>         | <u>0.07</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| VTech Holdings Ltd.   | HKD      | 50,100                     | 349,664                | 0.09               |
| White Mountains Insurance Group Ltd.  | USD      | 1,702                      | 2,886,214              | 0.74               |
|   |          |                            | <u>3,235,878</u>       | <u>0.83</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Telefonica Brasil SA, ADR   | USD      | 322,908                    | 2,473,594              | 0.63               |
| Transmissora Alianca de Energia Eletrica S/A  | BRL      | 304,500                    | 1,750,893              | 0.45               |
|   |          |                            | <u>4,224,487</u>       | <u>1.08</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CGI, Inc.   | CAD      | 40,668                     | 3,786,638              | 0.97               |
| Dollarama, Inc.   | CAD      | 13,662                     | 1,163,646              | 0.30               |
| Great-West Lifeco, Inc.   | CAD      | 78,856                     | 2,145,981              | 0.55               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 127,041                    | 3,452,085              | 0.88               |
| Loblaw Cos. Ltd.  | CAD      | 14,232                     | 1,540,112              | 0.39               |
| Metro, Inc. 'A'   | CAD      | 31,629                     | 1,634,582              | 0.42               |
| Thomson Reuters Corp.   | CAD      | 15,774                     | 2,480,443              | 0.64               |
|   |          |                            | <u>16,203,487</u>      | <u>4.15</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| HKT Trust & HKT Ltd. 'SS'   | HKD      | 2,466,000                  | 2,581,649              | 0.66               |
|   |          |                            | <u>2,581,649</u>       | <u>0.66</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,834,000                  | 1,131,218              | 0.29               |
| Bank of China Ltd. 'H'  | HKD      | 9,796,000                  | 4,507,229              | 1.15               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 1,169,000                  | 856,397                | 0.22               |
|   |          |                            | <u>6,494,844</u>       | <u>1.66</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 51,504                     | 6,945,057              | 1.78               |
|   |          |                            | <u>6,945,057</u>       | <u>1.78</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 139,636                    | 1,551,368              | 0.40               |
| Sampo OYJ 'A'   | EUR      | 73,862                     | 2,961,866              | 0.76               |
|   |          |                            | <u>4,513,234</u>       | <u>1.16</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 36,900                     | 2,717,190              | 0.70               |
|   |          |                            | <u>2,717,190</u>       | <u>0.70</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| PCCW Ltd.   | HKD      | 3,782,100                  | 1,767,298              | 0.45               |
|   |          |                            | <u>1,767,298</u>       | <u>0.45</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 13,529                     | 2,082,841              | 0.53               |
|   |          |                            | <u>2,082,841</u>       | <u>0.53</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Snam SpA  | EUR      | 708,364                    | 2,926,252              | 0.75               |
|   |          |                            | <u>2,926,252</u>       | <u>0.75</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Canon Marketing Japan, Inc.   | JPY      | 45,100                     | 1,170,391              | 0.30               |
| Canon, Inc.   | JPY      | 150,300                    | 3,795,822              | 0.97               |
| Duskin Co. Ltd.   | JPY      | 46,000                     | 978,424                | 0.25               |
| KDDI Corp.  | JPY      | 159,100                    | 3,925,782              | 1.01               |
| Kyorin Pharmaceutical Co. Ltd.  | JPY      | 41,600                     | 410,687                | 0.11               |
| Mitsubishi Corp.  | JPY      | 155,100                    | 2,832,077              | 0.73               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 3,782,500                  | 3,330,498              | 0.85               |
| Raito Kogyo Co. Ltd.  | JPY      | 55,600                     | 677,256                | 0.17               |
| Sankyo Co. Ltd.   | JPY      | 306,500                    | 3,104,082              | 0.79               |
| Sekisui House Ltd.  | JPY      | 175,800                    | 3,633,232              | 0.93               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 232,400                    | 1,170,077              | 0.30               |
| SoftBank Corp.  | JPY      | 253,700                    | 2,890,886              | 0.74               |
| Sumitomo Corp.  | JPY      | 95,800                     | 2,232,162              | 0.57               |
| Sumitomo Warehouse Co. Ltd. (The)   | JPY      | 3,200                      | 48,538                 | 0.01               |
| Tokyo Gas Co. Ltd.  | JPY      | 60,500                     | 1,212,445              | 0.31               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 31,412,359             | 8.04               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 5,683                      | 1,026,837              | 0.26               |
|   |          |                            | 1,026,837              | 0.26               |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Malayan Banking Bhd.  | MYR      | 1,126,727                  | 2,219,589              | 0.57               |
|   |          |                            | 2,219,589              | 0.57               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 15,380                     | 1,231,835              | 0.32               |
|   |          |                            | 1,231,835              | 0.32               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 126,750                    | 3,497,032              | 0.89               |
| Koninklijke KPN NV  | EUR      | 164,851                    | 590,167                | 0.15               |
| Wolters Kluwer NV   | EUR      | 29,997                     | 4,643,536              | 1.19               |
|   |          |                            | 8,730,735              | 2.23               |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 1,063,121                  | 2,514,487              | 0.64               |
|   |          |                            | 2,514,487              | 0.64               |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 26,784                     | 713,405                | 0.18               |
| Europris ASA, Reg. S, 144A  | NOK      | 91,457                     | 580,249                | 0.15               |
| Gjensidige Forsikring ASA   | NOK      | 108,059                    | 1,806,750              | 0.46               |
| Orkla ASA   | NOK      | 400,208                    | 3,042,385              | 0.78               |
|   |          |                            | 6,142,789              | 1.57               |
| <i>Portugal</i>   |          |                            |                        |                    |
| NOS SGPS SA   | EUR      | 142,150                    | 469,806                | 0.12               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 383,635                    | 878,524                | 0.23               |
|   |          |                            | 1,348,330              | 0.35               |
| <i>Singapore</i>  |          |                            |                        |                    |
| Sheng Siong Group Ltd.  | SGD      | 574,800                    | 589,644                | 0.15               |
| Singapore Exchange Ltd.   | SGD      | 408,600                    | 2,666,821              | 0.68               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| United Overseas Bank Ltd.   | SGD      | 71,800                     | 1,548,716              | 0.40               |
|   |          |                            | 4,805,181              | 1.23               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Woori Financial Group, Inc.   | KRW      | 110,764                    | 1,102,937              | 0.28               |
|   |          |                            | 1,102,937              | 0.28               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 25,077                     | 5,968,408              | 1.53               |
| Mobimo Holding AG   | CHF      | 7,733                      | 2,043,506              | 0.52               |
| Nestle SA   | CHF      | 11,795                     | 1,123,316              | 0.29               |
| Novartis AG   | CHF      | 78,566                     | 7,845,387              | 2.01               |
| Swiss Prime Site AG   | CHF      | 27,006                     | 2,389,131              | 0.61               |
| Swisscom AG   | CHF      | 6,031                      | 3,165,560              | 0.81               |
|   |          |                            | 22,535,308             | 5.77               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asustek Computer, Inc.  | TWD      | 213,000                    | 3,050,806              | 0.78               |
| Chicony Electronics Co. Ltd.  | TWD      | 293,000                    | 1,441,018              | 0.37               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 929,000                    | 3,353,243              | 0.86               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 934,000                    | 2,259,168              | 0.58               |
| First Financial Holding Co. Ltd.  | TWD      | 4,171,485                  | 3,371,340              | 0.86               |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 2,586,305                  | 1,963,764              | 0.50               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 1,969,908                  | 1,439,081              | 0.37               |
| Taiwan Mobile Co. Ltd.  | TWD      | 277,000                    | 852,450                | 0.22               |
| WPG Holdings Ltd.   | TWD      | 1,341,560                  | 3,464,910              | 0.89               |
|   |          |                            | 21,195,780             | 5.43               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| GSK plc   | GBP      | 228,351                    | 4,119,461              | 1.06               |
| Shell plc   | EUR      | 45,341                     | 1,523,231              | 0.39               |
| Unilever plc  | EUR      | 106,922                    | 5,482,960              | 1.40               |
|   |          |                            | 11,125,652             | 2.85               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 7,948                      | 1,271,977              | 0.33               |
| Aflac, Inc.   | USD      | 56,403                     | 4,700,118              | 1.20               |
| Allison Transmission Holdings, Inc.   | USD      | 44,825                     | 3,174,451              | 0.81               |
| Alphabet, Inc. 'A'  | USD      | 63,080                     | 10,720,804             | 2.74               |
| Amazon.com, Inc.  | USD      | 53,514                     | 9,649,247              | 2.47               |
| Apple, Inc.   | USD      | 62,822                     | 12,345,761             | 3.16               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| AT&T, Inc.  | USD      | 350,150                    | 6,243,402              | 1.60               |
| AutoZone, Inc.  | USD      | 1,707                      | 4,720,988              | 1.21               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 10,190                     | 3,867,779              | 0.99               |
| Bristol-Myers Squibb Co.  | USD      | 107,172                    | 4,152,884              | 1.06               |
| Cadence Design Systems, Inc.  | USD      | 20,636                     | 5,925,569              | 1.52               |
| Campbell Soup Co.   | USD      | 42,061                     | 1,773,489              | 0.45               |
| Cboe Global Markets, Inc.   | USD      | 5,409                      | 858,273                | 0.22               |
| Church & Dwight Co., Inc.   | USD      | 4,336                      | 419,460                | 0.11               |
| Cisco Systems, Inc.   | USD      | 129,176                    | 5,726,290              | 1.47               |
| City Holding Co.  | USD      | 11,706                     | 1,160,497              | 0.30               |
| Costco Wholesale Corp.  | USD      | 9,963                      | 7,901,517              | 2.02               |
| Deckers Outdoor Corp.   | USD      | 4,024                      | 3,634,272              | 0.93               |
| Employers Holdings, Inc.  | USD      | 11,450                     | 455,436                | 0.12               |
| Equity Commonwealth, REIT   | USD      | 39,350                     | 712,284                | 0.18               |
| Exxon Mobil Corp.   | USD      | 66,440                     | 7,136,527              | 1.83               |
| Flowers Foods, Inc.   | USD      | 78,354                     | 1,623,008              | 0.42               |
| General Mills, Inc.   | USD      | 47,149                     | 2,782,968              | 0.71               |
| Gilead Sciences, Inc.   | USD      | 77,012                     | 4,930,061              | 1.26               |
| Grand Canyon Education, Inc.  | USD      | 15,822                     | 2,065,459              | 0.53               |
| Ingredion, Inc.   | USD      | 6,844                      | 732,453                | 0.19               |
| Johnson & Johnson   | USD      | 47,637                     | 6,496,500              | 1.66               |
| JPMorgan Chase & Co.  | USD      | 30,900                     | 5,831,429              | 1.49               |
| Kroger Co. (The)  | USD      | 85,025                     | 3,961,090              | 1.01               |
| Lockheed Martin Corp.   | USD      | 7,169                      | 3,124,460              | 0.80               |
| Marsh & McLennan Cos., Inc.   | USD      | 32,673                     | 6,423,937              | 1.64               |
| McDonald's Corp.  | USD      | 995                        | 236,590                | 0.06               |
| McKesson Corp.  | USD      | 10,456                     | 5,697,898              | 1.46               |
| Merck & Co., Inc.   | USD      | 65,649                     | 7,583,248              | 1.94               |
| MGIC Investment Corp.   | USD      | 73,318                     | 1,474,227              | 0.38               |
| Microsoft Corp.   | USD      | 29,629                     | 12,356,129             | 3.16               |
| NVR, Inc.   | USD      | 307                        | 2,173,723              | 0.56               |
| Oracle Corp.  | USD      | 58,881                     | 7,757,404              | 1.99               |
| O'Reilly Automotive, Inc.   | USD      | 5,084                      | 5,009,572              | 1.28               |
| OSI Systems, Inc.   | USD      | 8,234                      | 1,056,533              | 0.27               |
| PACCAR, Inc.  | USD      | 26,131                     | 2,509,844              | 0.64               |
| PepsiCo, Inc.   | USD      | 2,651                      | 407,958                | 0.10               |
| Pfizer, Inc.  | USD      | 39,407                     | 1,028,792              | 0.26               |
| Procter & Gamble Co. (The)  | USD      | 50,596                     | 7,785,670              | 1.99               |
| QUALCOMM, Inc.  | USD      | 10,663                     | 1,981,671              | 0.51               |
| Quest Diagnostics, Inc.   | USD      | 21,576                     | 2,755,608              | 0.71               |
| Radian Group, Inc.  | USD      | 48,086                     | 1,395,358              | 0.36               |
| Republic Services, Inc. 'A'   | USD      | 26,488                     | 4,803,059              | 1.23               |
| Roper Technologies, Inc.  | USD      | 4,133                      | 2,173,648              | 0.56               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Walmart, Inc.   | USD      | 40,461                     | 2,556,207              | 0.65               |
| WW Grainger, Inc.   | USD      | 3,459                      | 2,911,918              | 0.75               |
|   |          |                            | <u>208,177,447</u>     | <u>53.29</u>       |
| Total Equities  |          |                            | <u>384,141,028</u>     | <u>98.34</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>384,141,028</u>     | <u>98.34</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Dummy Assets  |          |                            |                        |                    |
| <i>European Union</i>   |          |                            |                        |                    |
| Prov Eur, REIT  | EUR      | 1                          | –                      | –                  |
|   |          |                            | <u>–</u>               | <u>–</u>           |
| Total Dummy Assets  |          |                            | <u>–</u>               | <u>–</u>           |
| Equities  |          |                            |                        |                    |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC   | RUB      | 27,925                     | –                      | –                  |
| Mobile Telesystems PJSC   | RUB      | 535,448                    | –                      | –                  |
| Novolipetsk Steel PJSC  | RUB      | 280,750                    | –                      | –                  |
| Severstal PJSC, GDR   | USD      | 74,029                     | 1                      | –                  |
| Surgutneftegas PJSC Preference  | RUB      | 5,343,949                  | –                      | –                  |
|   |          |                            | <u>1</u>               | <u>–</u>           |
| Total Equities  |          |                            | <u>1</u>               | <u>–</u>           |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | <u>1</u>               | <u>–</u>           |
| 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                     | 5,646,866              | 1.44               |
|   |          |                            | <u>5,646,866</u>       | <u>1.44</u>        |
| Total Collective Investment Schemes - UCITS   |          |                            | <u>5,646,866</u>       | <u>1.44</u>        |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | <u>5,646,866</u>       | <u>1.44</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

| Investments                       | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|------------------------|--------------------|
| <b>Total Investments</b>          | <b>389,787,895</b>     | <b>99.78</b>       |
| <b>Fair value Adjustment</b>      | <b>256,085</b>         | <b>0.07</b>        |
| <b>Cash</b>                       | <b>(873,633)</b>       | <b>(0.22)</b>      |
| <b>Other assets/(liabilities)</b> | <b>1,470,438</b>       | <b>0.37</b>        |
| <b>Total net assets</b>           | <b>390,640,785</b>     | <b>100.00</b>      |

### Robeco QI Global Conservative Equities

As at 30 June 2024

#### Financial Futures Contracts

| Security Description   | Number of<br>Contracts | Currency | Commitment<br>USD | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|------------------------|----------|-------------------|----------------------------------|--------------------|
| S&P 500 Emini Index, 20/09/2024                                      | (3)                    | USD      | –                 | 3,907                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts - Assets</b> |                        |          |                   | <b>3,907</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts - Assets</b>   |                        |          |                   | <b>3,907</b>                     | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 434,449          | CHF           | 417,884     | 15/07/2024    | Barclays     | 120                        | –               |
| EUR   | 178,383          | DKK           | 1,330,026   | 15/07/2024    | HSBC         | 10                         | –               |
| EUR   | 115,235          | GBP           | 97,298      | 15/07/2024    | BNP Paribas  | 536                        | –               |
| EUR   | 856,322          | JPY           | 144,311,375 | 16/07/2024    | Barclays     | 17,993                     | 0.01            |
| EUR   | 59,314           | NZD           | 103,926     | 15/07/2024    | HSBC         | 263                        | –               |
| EUR   | 19,955           | SEK           | 224,465     | 15/07/2024    | J.P. Morgan  | 177                        | –               |
| EUR   | 33,852           | USD           | 36,257      | 15/07/2024    | BNP Paribas  | 43                         | –               |
| EUR   | 36,620           | USD           | 39,263      | 15/07/2024    | J.P. Morgan  | 8                          | –               |
| USD   | 39,328           | BRL           | 210,763     | 16/07/2024    | Barclays     | 1,347                      | –               |
| USD   | 153,379          | CNY           | 1,091,739   | 16/07/2024    | Barclays     | 353                        | –               |
| USD   | 39,083           | EUR           | 36,386      | 15/07/2024    | BNP Paribas  | 58                         | –               |
| USD   | 13,621           | KRW           | 18,711,532  | 16/07/2024    | J.P. Morgan  | 32                         | –               |
| USD   | 36,247           | MYR           | 170,361     | 16/07/2024    | Barclays     | 101                        | –               |
| USD   | 569,837          | TWD           | 18,401,730  | 16/07/2024    | HSBC         | 2,545                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>23,586</b>              | <b>0.01</b>     |
| EUR   | 167,757          | AUD           | 272,873     | 15/07/2024    | Barclays     | (2,233)                    | –               |
| EUR   | 403,617          | CAD           | 597,063     | 15/07/2024    | HSBC         | (3,383)                    | –               |
| EUR   | 297,863          | HKD           | 2,502,383   | 15/07/2024    | Barclays     | (1,132)                    | –               |
| EUR   | 147,314          | NOK           | 1,690,204   | 15/07/2024    | HSBC         | (761)                      | –               |
| EUR   | 118,811          | SGD           | 172,689     | 15/07/2024    | HSBC         | (83)                       | –               |
| EUR   | 6,564,411        | USD           | 7,064,317   | 15/07/2024    | Barclays     | (22,913)                   | (0.01)          |
| EUR   | 94,586           | USD           | 101,742     | 15/07/2024    | J.P. Morgan  | (286)                      | –               |
| USD   | 39,452           | EUR           | 36,805      | 15/07/2024    | Barclays     | (17)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(30,808)</b>            | <b>(0.01)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(7,222)</b>             | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable Global Stars Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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 Ltd.  | AUD      | 1,423,144                  | 18,986,764             | 1.24               |
|   |          |                            | <u>18,986,764</u>      | <u>1.24</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 341,762                    | 15,044,862             | 0.98               |
|   |          |                            | <u>15,044,862</u>      | <u>0.98</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 189,023                    | 25,488,807             | 1.66               |
|   |          |                            | <u>25,488,807</u>      | <u>1.66</u>        |
| <i>France</i>   |          |                            |                        |                    |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 21,168                     | 15,105,485             | 0.98               |
| Schneider Electric SE   | EUR      | 130,549                    | 29,282,140             | 1.91               |
|   |          |                            | <u>44,387,625</u>      | <u>2.89</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 101,421                    | 26,318,750             | 1.72               |
| Deutsche Boerse AG  | EUR      | 83,041                     | 15,869,135             | 1.03               |
| Deutsche Telekom AG   | EUR      | 735,879                    | 17,278,439             | 1.13               |
| Mercedes-Benz Group AG  | EUR      | 240,625                    | 15,537,156             | 1.01               |
|   |          |                            | <u>75,003,480</u>      | <u>4.89</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 53,032                     | 15,013,239             | 0.98               |
| Linde plc   | USD      | 64,452                     | 26,388,787             | 1.72               |
| Trane Technologies plc  | USD      | 94,861                     | 29,113,719             | 1.90               |
|   |          |                            | <u>70,515,745</u>      | <u>4.60</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 181,207                    | 27,897,509             | 1.82               |
|   |          |                            | <u>27,897,509</u>      | <u>1.82</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hitachi Ltd.  | JPY      | 1,841,500                  | 38,463,900             | 2.51               |
| Keyence Corp.   | JPY      | 37,900                     | 15,509,389             | 1.01               |
| Sony Group Corp.  | JPY      | 163,600                    | 12,943,631             | 0.84               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 274,000                    | 17,045,366             | 1.11               |
|   |          |                            | <u>83,962,286</u>      | <u>5.47</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Global Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| UBS Group AG  | CHF      | 622,619                    | 17,099,686             | 1.11               |
|   |          |                            | <u>17,099,686</u>      | <u>1.11</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 297,702                    | 43,385,798             | 2.83               |
| Haleon plc  | GBP      | 6,347,159                  | 24,150,809             | 1.57               |
| RELX plc  | GBP      | 866,300                    | 37,182,476             | 2.42               |
|   |          |                            | <u>104,719,083</u>     | <u>6.82</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 196,125                    | 31,387,320             | 2.04               |
| Advanced Micro Devices, Inc.  | USD      | 62,799                     | 9,504,666              | 0.62               |
| Alphabet, Inc. 'A'  | USD      | 462,448                    | 78,595,664             | 5.12               |
| Amazon.com, Inc.  | USD      | 343,419                    | 61,922,763             | 4.04               |
| Apple, Inc.   | USD      | 340,151                    | 66,846,376             | 4.36               |
| AutoZone, Inc.  | USD      | 9,352                      | 25,864,486             | 1.69               |
| Bank of America Corp.   | USD      | 869,145                    | 32,251,828             | 2.10               |
| Booking Holdings, Inc.  | USD      | 8,342                      | 30,834,460             | 2.01               |
| Broadcom, Inc.  | USD      | 26,923                     | 40,331,872             | 2.63               |
| Cadence Design Systems, Inc.  | USD      | 41,504                     | 11,917,757             | 0.78               |
| CBRE Group, Inc. 'A'  | USD      | 162,264                    | 13,491,341             | 0.88               |
| Cheniere Energy, Inc.   | USD      | 197,081                    | 32,148,981             | 2.09               |
| Costco Wholesale Corp.  | USD      | 37,785                     | 29,966,757             | 1.95               |
| Dell Technologies, Inc. 'C'   | USD      | 208,461                    | 26,824,219             | 1.75               |
| Eli Lilly & Co.   | USD      | 46,987                     | 39,693,109             | 2.59               |
| Fortinet, Inc.  | USD      | 229,718                    | 12,918,221             | 0.84               |
| Home Depot, Inc. (The)  | USD      | 71,645                     | 23,011,966             | 1.50               |
| JPMorgan Chase & Co.  | USD      | 241,941                    | 45,658,956             | 2.98               |
| Marsh & McLennan Cos., Inc.   | USD      | 157,880                    | 31,041,263             | 2.02               |
| Meta Platforms, Inc. 'A'  | USD      | 107,004                    | 50,341,550             | 3.28               |
| Microsoft Corp.   | USD      | 217,383                    | 90,654,846             | 5.91               |
| Motorola Solutions, Inc.  | USD      | 46,924                     | 16,902,272             | 1.10               |
| NVIDIA Corp.  | USD      | 664,205                    | 76,562,524             | 4.99               |
| S&P Global, Inc.  | USD      | 30,857                     | 12,840,888             | 0.84               |
| Thermo Fisher Scientific, Inc.  | USD      | 68,652                     | 35,422,958             | 2.31               |
| Union Pacific Corp.   | USD      | 75,194                     | 15,874,406             | 1.03               |
| UnitedHealth Group, Inc.  | USD      | 45,855                     | 21,788,773             | 1.42               |
| Visa, Inc. 'A'  | USD      | 171,286                    | 41,947,689             | 2.73               |
| Waters Corp.  | USD      | 44,619                     | 12,078,250             | 0.79               |
|   |          |                            | <u>1,018,626,161</u>   | <u>66.39</u>       |
| Total Equities  |          |                            | <u>1,501,732,008</u>   | <u>97.87</u>       |

## Schedule of Investments (continued)

### Robeco Sustainable Global Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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       |          |                            | 1,501,732,008          | 97.87              |
| <b>Total Investments</b>  |          |                            | <b>1,501,732,008</b>   | <b>97.87</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>214,121</b>         | <b>0.02</b>        |
| <b>Cash</b>   |          |                            | <b>40,852,849</b>      | <b>2.66</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(8,413,730)</b>     | <b>(0.55)</b>      |
| <b>Total net assets</b>   |          |                            | <b>1,534,385,248</b>   | <b>100.00</b>      |

### Robeco Sustainable Global Stars Equities

As at 30 June 2024

#### 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   | 3,227,128           | EUR              | 3,010,724   | 03/07/2024       | HSBC         | 221                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |              | <b>221</b>                       | <b>–</b>           |
| USD   | 922,507             | EUR              | 863,237     | 01/07/2024       | J.P. Morgan  | (2,488)                          | –                  |
| USD   | 644,795             | EUR              | 602,005     | 02/07/2024       | J.P. Morgan  | (377)                            | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(2,865)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(2,644)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 28,932,000                 | 28,006,804             | 1.33               |
|   |          |                            | <u>28,006,804</u>      | <u>1.33</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| CPFL Energia SA   | BRL      | 2,390,100                  | 13,140,973             | 0.62               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 13,380,898                 | 72,912,940             | 3.46               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 4,655,208                  | 59,246,127             | 2.81               |
| Sendas Distribuidora S/A  | BRL      | 11,283,800                 | 19,599,336             | 0.93               |
| TIM SA  | BRL      | 14,273,800                 | 38,076,371             | 1.81               |
|   |          |                            | <u>202,975,747</u>     | <u>9.63</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 11,988,700                 | 101,009,282            | 4.79               |
| Baidu, Inc., ADR  | USD      | 777,448                    | 62,732,636             | 2.98               |
| China Resources Land Ltd.   | HKD      | 13,113,000                 | 41,607,025             | 1.97               |
| ENN Energy Holdings Ltd.  | HKD      | 787,300                    | 6,054,648              | 0.29               |
| iQIYI, Inc., ADR  | USD      | 8,848,277                  | 30,299,208             | 1.44               |
| Vipshop Holdings Ltd., ADR  | USD      | 3,304,527                  | 40,144,568             | 1.90               |
| Xinyi Solar Holdings Ltd.   | HKD      | 30,094,064                 | 14,134,273             | 0.67               |
|   |          |                            | <u>295,981,640</u>     | <u>14.04</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 1,899,683                  | 43,917,149             | 2.08               |
| Guangzhou Automobile Group Co. Ltd. 'H'   | HKD      | 3,408,000                  | 1,124,110              | 0.05               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 14,699,701                 | 53,570,909             | 2.54               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 1,876,600                  | 5,853,455              | 0.28               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 33,186,168                 | 38,470,596             | 1.83               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 9,486,000                  | 40,131,599             | 1.91               |
|   |          |                            | <u>183,067,818</u>     | <u>8.69</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 12,684,098                 | 19,324,223             | 0.92               |
| National Bank of Greece SA  | EUR      | 2,194,256                  | 17,080,089             | 0.81               |
|   |          |                            | <u>36,404,312</u>      | <u>1.73</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 875,643                    | 40,630,894             | 1.93               |
| Richter Gedeon Nyrt.  | HUF      | 711,377                    | 17,256,417             | 0.82               |
|   |          |                            | <u>57,887,311</u>      | <u>2.75</u>        |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| HCL Technologies Ltd.   | INR      | 1,887,867                  | 30,832,647             | 1.46               |
| HDFC Bank Ltd.  | INR      | 2,250,067                  | 42,392,742             | 2.01               |
| ICICI Bank Ltd., ADR  | USD      | 2,050,431                  | 55,118,187             | 2.62               |
| Petronet LNG Ltd.   | INR      | 5,646,921                  | 20,867,004             | 0.99               |
|   |          |                            | <u>149,210,580</u>     | <u>7.08</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 178,124,889                | 46,687,958             | 2.22               |
|   |          |                            | <u>46,687,958</u>      | <u>2.22</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 7,247,600                  | 52,721,962             | 2.50               |
|   |          |                            | <u>52,721,962</u>      | <u>2.50</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Prosus NV   | EUR      | 362,922                    | 12,070,786             | 0.57               |
|   |          |                            | <u>12,070,786</u>      | <u>0.57</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| KGHM Polska Miedz SA  | PLN      | 500,989                    | 17,482,626             | 0.83               |
|   |          |                            | <u>17,482,626</u>      | <u>0.83</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Naspers Ltd. 'N'  | ZAR      | 499,421                    | 91,033,748             | 4.32               |
|   |          |                            | <u>91,033,748</u>      | <u>4.32</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 68,247                     | 17,833,572             | 0.84               |
| Coway Co. Ltd.  | KRW      | 411,922                    | 17,925,877             | 0.85               |
| Hana Financial Group, Inc.  | KRW      | 1,917,615                  | 78,900,636             | 3.74               |
| Hyundai Motor Co. Preference  | KRW      | 195,334                    | 24,256,811             | 1.15               |
| Hyundai Motor Co. Preference  | KRW      | 199,567                    | 24,593,085             | 1.17               |
| Kia Corp.   | KRW      | 946,631                    | 82,967,813             | 3.94               |
| LG Chem Ltd. Preference   | KRW      | 76,977                     | 12,575,012             | 0.60               |
| LG Chem Ltd.  | KRW      | 90,819                     | 21,269,396             | 1.01               |
| LG Electronics, Inc. Preference   | KRW      | 183,724                    | 6,064,923              | 0.29               |
| LG Electronics, Inc.  | KRW      | 586,033                    | 44,053,865             | 2.09               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 1,286,622                  | 55,467,487             | 2.63               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,837,372                  | 101,504,454            | 4.82               |
| SK Square Co. Ltd.  | KRW      | 82,252                     | 5,575,411              | 0.26               |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 492,988,342            | 23.39              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| CTBC Financial Holding Co. Ltd.   | TWD      | 48,370,659                 | 52,656,680             | 2.50               |
| Macronix International Co. Ltd.   | TWD      | 18,912,000                 | 14,169,377             | 0.67               |
| Micro-Star International Co. Ltd.   | TWD      | 5,030,000                  | 25,750,969             | 1.22               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 7,352,000                  | 204,262,295            | 9.69               |
| Wiwynn Corp.  | TWD      | 228,000                    | 17,344,672             | 0.83               |
|   |          |                            | 314,183,993            | 14.91              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, NVDR  | THB      | 11,476,800                 | 36,621,369             | 1.74               |
|   |          |                            | 36,621,369             | 1.74               |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Emaar Properties PJSC   | AED      | 12,839,171                 | 26,744,619             | 1.27               |
|   |          |                            | 26,744,619             | 1.27               |
| <i>Vietnam</i>  |          |                            |                        |                    |
| Vinhomes JSC, Reg. S, 144A  | VND      | 14,092,200                 | 19,448,092             | 0.92               |
|   |          |                            | 19,448,092             | 0.92               |
| Total Equities  |          |                            | 2,063,517,707          | 97.92              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,063,517,707          | 97.92              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC*  | RUB      | 637,084                    | –                      | –                  |
| Mobile TeleSystems PJSC   | RUB      | 9,474,614                  | 1                      | –                  |
|   |          |                            | 1                      | –                  |
| Total Equities  |          |                            | 1                      | –                  |
| Total Other transferable securities and money market instruments  |          |                            | 1                      | –                  |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities

As at 30 June 2024

| Investments                       | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|------------------------|--------------------|
| <b>Total Investments</b>          | <b>2,063,517,708</b>   | <b>97.92</b>       |
| <b>Fair value Adjustment</b>      | <b>1,779,816</b>       | <b>0.09</b>        |
| <b>Cash</b>                       | <b>25,671,183</b>      | <b>1.22</b>        |
| <b>Other assets/(liabilities)</b> | <b>16,334,176</b>      | <b>0.77</b>        |
| <b>Total net assets</b>           | <b>2,107,302,883</b>   | <b>100.00</b>      |

### Robeco Emerging Stars Equities

As at 30 June 2024

#### 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   | 1,878,013           | USD              | 2,011,500   | 02/07/2024       | J.P. Morgan  | 1,176                            | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |              | <b>1,176</b>                     | <b>–</b>           |
| USD   | 745,320             | EUR              | 697,434     | 01/07/2024       | J.P. Morgan  | (2,010)                          | –                  |
| USD   | 22,017,350          | GBP              | 17,427,105  | 01/07/2024       | J.P. Morgan  | (11,433)                         | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(13,443)</b>                  | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(12,267)</b>                  | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 7,000,000                  | 6,776,152              | 0.63               |
|   |          |                            | <u>6,776,152</u>       | <u>0.63</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| CCR SA  | BRL      | 2,000,000                  | 3,910,645              | 0.36               |
| CPFL Energia SA   | BRL      | 1,000,000                  | 5,498,085              | 0.51               |
| CSN Mineracao SA  | BRL      | 10,000,000                 | 8,718,320              | 0.81               |
| Itausa SA Preference  | BRL      | 5,000,057                  | 8,248,061              | 0.77               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 1,000,000                  | 12,726,849             | 1.18               |
| Sendas Distribuidora S/A  | BRL      | 2,000,000                  | 3,473,889              | 0.32               |
|   |          |                            | <u>42,575,849</u>      | <u>3.95</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 4,000,000                  | 33,701,496             | 3.13               |
| Baidu, Inc., ADR  | USD      | 150,000                    | 12,103,569             | 1.12               |
| China Resources Land Ltd.   | HKD      | 3,000,000                  | 9,518,880              | 0.88               |
| China State Construction International Holdings Ltd.  | HKD      | 5,000,000                  | 6,369,822              | 0.59               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 5,000,000                  | 1,027,776              | 0.10               |
| Chow Tai Fook Jewellery Group Ltd.  | HKD      | 5,000,000                  | 5,049,249              | 0.47               |
| ENN Energy Holdings Ltd.  | HKD      | 1,000,000                  | 7,690,395              | 0.71               |
| Full Truck Alliance Co. Ltd., ADR   | USD      | 1,000,000                  | 7,501,749              | 0.70               |
| NetEase, Inc.   | HKD      | 650,000                    | 11,582,200             | 1.08               |
| Nexteer Automotive Group Ltd.   | HKD      | 5,000,000                  | 2,103,356              | 0.20               |
| NU Holdings Ltd. 'A'  | USD      | 1,000,000                  | 12,027,058             | 1.12               |
| Pagseguro Digital Ltd. 'A'  | USD      | 500,000                    | 5,453,697              | 0.51               |
| Tencent Holdings Ltd.   | HKD      | 300,000                    | 13,351,529             | 1.24               |
| Trip.com Group Ltd., ADR  | USD      | 200,000                    | 8,770,702              | 0.81               |
| Vipshop Holdings Ltd., ADR  | USD      | 500,000                    | 6,074,178              | 0.56               |
| WH Group Ltd., Reg. S, 144A   | HKD      | 5,000,300                  | 3,071,562              | 0.28               |
| Xinyi Solar Holdings Ltd.   | HKD      | 15,000,954                 | 7,045,495              | 0.65               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 2,000,000                  | 2,359,105              | 0.22               |
|   |          |                            | <u>154,801,818</u>     | <u>14.37</u>       |
| <i>Chile</i>  |          |                            |                        |                    |
| Cencosud SA   | CLP      | 3,000,000                  | 5,263,672              | 0.49               |
|   |          |                            | <u>5,263,672</u>       | <u>0.49</u>        |
| <i>China</i>  |          |                            |                        |                    |
| China Construction Bank Corp. 'H'   | HKD      | 20,000,000                 | 13,791,322             | 1.28               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 2,000,876                  | 8,784,709              | 0.82               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 2,000,901                  | 10,077,233             | 0.94               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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                  | 10,934,067             | 1.01               |
| Henan Mingtai AI Industrial Co. Ltd. 'A'  | CNY      | 2,000,080                  | 2,969,021              | 0.28               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 10,001,359                 | 11,593,934             | 1.08               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 2,500,964                  | 13,282,998             | 1.23               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 2,000,000                  | 8,461,227              | 0.78               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 3,000,000                  | 1,333,719              | 0.12               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 3,000,000                  | 6,256,269              | 0.58               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 3,000,000                  | 5,356,387              | 0.50               |
| Xiamen Xiangyu Co. Ltd. 'A'   | CNY      | 2,000,937                  | 1,747,231              | 0.16               |
|   |          |                            | <u>94,588,117</u>      | <u>8.78</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 6,000,000                  | 9,141,000              | 0.85               |
| National Bank of Greece SA  | EUR      | 2,007,731                  | 15,628,178             | 1.45               |
| Piraeus Financial Holdings SA   | EUR      | 2,000,000                  | 6,812,000              | 0.63               |
|   |          |                            | <u>31,581,178</u>      | <u>2.93</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 5,000,000                  | 8,090,749              | 0.75               |
|   |          |                            | <u>8,090,749</u>       | <u>0.75</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 200,000                    | 9,280,242              | 0.86               |
| Richter Gedeon Nyrt.  | HUF      | 200,000                    | 4,851,553              | 0.45               |
|   |          |                            | <u>14,131,795</u>      | <u>1.31</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd.  | INR      | 1,000,000                  | 14,157,348             | 1.31               |
| HCL Technologies Ltd.   | INR      | 1,000,000                  | 16,332,002             | 1.52               |
| HDFC Bank Ltd.  | INR      | 2,000,000                  | 37,681,316             | 3.50               |
| ICICI Bank Ltd., ADR  | USD      | 1,400,000                  | 37,633,776             | 3.49               |
| Infosys Ltd., ADR   | USD      | 1,400,000                  | 24,322,836             | 2.26               |
| Mahanagar Gas Ltd., Reg. S  | INR      | 700,000                    | 12,507,811             | 1.16               |
| Mahindra & Mahindra Ltd.  | INR      | 700,000                    | 22,453,201             | 2.09               |
| Petronet LNG Ltd.   | INR      | 2,000,000                  | 7,390,578              | 0.69               |
|   |          |                            | <u>172,478,868</u>     | <u>16.02</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 50,000,299                 | 13,105,478             | 1.21               |
| Bukalapak.com PT Tbk.   | IDR      | 200,127,100                | 1,585,051              | 0.15               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 50,000,000                 | 8,917,370              | 0.83               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 23,607,899             | 2.19               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Ternium SA, ADR   | USD      | 200,000                    | 7,007,231              | 0.65               |
|   |          |                            | 7,007,231              | 0.65               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Fibra Uno Administracion SA de CV, REIT   | MXN      | 3,000,000                  | 3,441,258              | 0.32               |
| Fomento Economico Mexicano SAB de CV, ADR   | USD      | 70,000                     | 7,031,024              | 0.65               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 20,000                     | 5,589,363              | 0.52               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 1,600,000                  | 11,639,045             | 1.08               |
|   |          |                            | 27,700,690             | 2.57               |
| <i>Poland</i>   |          |                            |                        |                    |
| KGHM Polska Miedz SA  | PLN      | 200,000                    | 6,979,246              | 0.65               |
|   |          |                            | 6,979,246              | 0.65               |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Saudi Arabian Oil Co., Reg. S, 144A   | SAR      | 1,855,481                  | 12,782,808             | 1.19               |
|   |          |                            | 12,782,808             | 1.19               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Impala Platinum Holdings Ltd.   | ZAR      | 1,500,000                  | 6,957,277              | 0.65               |
| Naspers Ltd. 'N'  | ZAR      | 200,000                    | 36,455,715             | 3.38               |
|   |          |                            | 43,412,992             | 4.03               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Coway Co. Ltd.  | KRW      | 150,000                    | 6,527,647              | 0.61               |
| Doosan Bobcat, Inc.   | KRW      | 150,000                    | 5,216,017              | 0.48               |
| Hana Financial Group, Inc.  | KRW      | 300,000                    | 12,343,557             | 1.15               |
| HL Mando Co. Ltd.   | KRW      | 150,000                    | 4,463,609              | 0.41               |
| Hyundai Mobis Co. Ltd.  | KRW      | 50,000                     | 8,523,901              | 0.79               |
| Hyundai Motor Co. Preference  | KRW      | 50,000                     | 6,209,060              | 0.58               |
| Hyundai Motor Co.   | KRW      | 100,000                    | 19,996,428             | 1.86               |
| LG Chem Ltd. Preference   | KRW      | 20,000                     | 3,267,213              | 0.30               |
| LG Chem Ltd.  | KRW      | 30,000                     | 7,025,863              | 0.65               |
| LG Energy Solution Ltd.   | KRW      | 30,000                     | 6,639,492              | 0.62               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 200,000                    | 8,622,188              | 0.80               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,000,000                  | 55,244,368             | 5.13               |
| SK Hynix, Inc.  | KRW      | 200,000                    | 32,062,069             | 2.98               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Telecom Co. Ltd.   | KRW      | 100,000                    | 3,490,902              | 0.32               |
|   |          |                            | <u>179,632,314</u>     | <u>16.68</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Fubon Financial Holding Co. Ltd.  | TWD      | 5,000,666                  | 11,405,298             | 1.06               |
| Giant Manufacturing Co. Ltd.  | TWD      | 1,000,260                  | 6,098,940              | 0.57               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 4,200,000                  | 25,850,482             | 2.40               |
| Macronix International Co. Ltd.   | TWD      | 5,000,000                  | 3,746,134              | 0.35               |
| Mega Financial Holding Co. Ltd.   | TWD      | 5,000,557                  | 5,810,391              | 0.54               |
| Merida Industry Co. Ltd.  | TWD      | 1,000,000                  | 6,226,779              | 0.58               |
| Micro-Star International Co. Ltd.   | TWD      | 2,000,000                  | 10,238,954             | 0.95               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 3,900,002                  | 108,354,646            | 10.06              |
| Tripod Technology Corp.   | TWD      | 1,500,000                  | 9,426,452              | 0.87               |
| Wiwynn Corp.  | TWD      | 150,000                    | 11,410,969             | 1.06               |
|   |          |                            | <u>198,569,045</u>     | <u>18.44</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, NVDR  | THB      | 1,500,000                  | 4,786,356              | 0.45               |
|   |          |                            | <u>4,786,356</u>       | <u>0.45</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| KOC Holding A/S   | TRY      | 1,000,000                  | 6,454,970              | 0.60               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 15,000,000                 | 6,766,619              | 0.63               |
|   |          |                            | <u>13,221,589</u>      | <u>1.23</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Alef Education Holding plc  | AED      | 10,466,861                 | 3,270,447              | 0.30               |
| Dubai Electricity & Water Authority PJSC  | AED      | 7,000,000                  | 3,912,067              | 0.36               |
| Emaar Properties PJSC   | AED      | 7,000,000                  | 14,581,341             | 1.36               |
|   |          |                            | <u>21,763,855</u>      | <u>2.02</u>        |
| <i>Vietnam</i>  |          |                            |                        |                    |
| Vincom Retail JSC   | VND      | 5,000,000                  | 3,747,974              | 0.35               |
| Vinhomes JSC, Reg. S, 144A  | VND      | 3,000,000                  | 4,140,182              | 0.38               |
|   |          |                            | <u>7,888,156</u>       | <u>0.73</u>        |
| Total Equities  |          |                            | <u>1,077,640,379</u>   | <u>100.06</u>      |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,077,640,379</u>   | <u>100.06</u>      |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments       |          |                            |                        |                    |
| Equities   |          |                            |                        |                    |
| <i>Russia</i>  |          |                            |                        |                    |
| LUKOIL PJSC*   | RUB      | 200,000                    | –                      | –                  |
| Mobile TeleSystems PJSC*   | RUB      | 1,400,000                  | –                      | –                  |
| Novatek PJSC*  | RUB      | 500,000                    | –                      | –                  |
| Sberbank of Russia PJSC Preference*                              | RUB      | 2,000,000                  | 1                      | –                  |
|  |          |                            | <u>1</u>               | <u>–</u>           |
| Total Equities   |          |                            | 1                      | –                  |
| Total Other transferable securities and money market instruments |          |                            | <u>1</u>               | <u>–</u>           |
| <b>Total Investments</b>   |          |                            | <b>1,077,640,380</b>   | <b>100.06</b>      |
| <b>Fair value Adjustment</b>                                     |          |                            | <b>1,557,400</b>       | <b>0.14</b>        |
| <b>Cash</b>  |          |                            | <b>(873,711)</b>       | <b>(0.08)</b>      |
| <b>Other assets/(liabilities)</b>                                |          |                            | <b>(1,277,915)</b>     | <b>(0.12)</b>      |
| <b>Total net assets</b>  |          |                            | <b>1,077,046,154</b>   | <b>100.00</b>      |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

### Robeco Emerging Markets Equities

As at 30 June 2024

#### 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, 12/09/2024                                 | 100                    | KRW      | 6,547,136                 | 273,290                          | 0.03               |
| MSCI Emerging Markets Index, 20/09/2024                     | 200                    | USD      | 10,153,487                | 18,661                           | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>291,951</b>                   | <b>0.03</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>291,951</b>                   | <b>0.03</b>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Titan Cement International SA   | EUR      | 31,524                     | 922,077                | 0.04               |
|   |          |                            | <u>922,077</u>         | <u>0.04</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Brilliance China Automotive Holdings Ltd.   | HKD      | 10,320,000                 | 10,125,650             | 0.50               |
| Kunlun Energy Co. Ltd.  | HKD      | 3,776,000                  | 3,655,250              | 0.18               |
| Orient Overseas International Ltd.  | HKD      | 179,500                    | 2,717,948              | 0.13               |
|   |          |                            | <u>16,498,848</u>      | <u>0.81</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA  | BRL      | 2,684,000                  | 12,042,644             | 0.59               |
| Banco do Estado do Rio Grande do Sul SA Preference 'B'  | BRL      | 1,240,400                  | 2,364,956              | 0.12               |
| Cia de Saneamento de Minas Gerais Copasa MG   | BRL      | 386,400                    | 1,355,942              | 0.07               |
| Cia De Sanena Do Parana   | BRL      | 50,000                     | 231,481                | 0.01               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 5,841,530                  | 9,704,839              | 0.47               |
| CPFL Energia SA   | BRL      | 101,800                    | 559,705                | 0.03               |
| EcoRodovias Infraestrutura e Logistica SA   | BRL      | 619,600                    | 686,943                | 0.03               |
| Embraer SA  | BRL      | 151,200                    | 918,175                | 0.04               |
| Gerdau SA Preference  | BRL      | 2,154,400                  | 6,651,771              | 0.33               |
| Iochpe Maxion SA  | BRL      | 1,131,200                  | 2,234,663              | 0.11               |
| Itausa SA Preference  | BRL      | 637,758                    | 1,052,041              | 0.05               |
| Marcopolo SA Preference   | BRL      | 1,358,000                  | 1,448,568              | 0.07               |
| Marfrig Global Foods SA   | BRL      | 1,275,200                  | 2,647,660              | 0.13               |
| Petroleo Brasileiro SA, ADR   | USD      | 359,839                    | 4,865,003              | 0.24               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 1,459,951                  | 18,580,575             | 0.91               |
| Porto Seguro SA   | BRL      | 244,600                    | 1,271,694              | 0.06               |
| Telefonica Brasil SA, ADR   | USD      | 770,736                    | 5,904,122              | 0.29               |
| TIM SA, ADR   | USD      | 384,794                    | 5,141,358              | 0.25               |
| Vibra Energia SA  | BRL      | 1,345,900                  | 4,725,247              | 0.23               |
|   |          |                            | <u>82,387,387</u>      | <u>4.03</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| 361 Degrees International Ltd.  | HKD      | 1,374,000                  | 661,747                | 0.03               |
| AAC Technologies Holdings, Inc.   | HKD      | 1,136,000                  | 4,167,895              | 0.20               |
| Alibaba Group Holding Ltd.  | HKD      | 2,877,408                  | 24,243,239             | 1.19               |
| Asia Cement China Holdings Corp.  | HKD      | 455,000                    | 157,692                | 0.01               |
| Autohome, Inc., ADR   | USD      | 86,375                     | 2,212,264              | 0.11               |
| Baidu, Inc. 'A'   | HKD      | 1,497,250                  | 15,254,177             | 0.75               |
| Bosideng International Holdings Ltd.  | HKD      | 1,466,000                  | 853,224                | 0.04               |
| China Dongxiang Group Co. Ltd.  | HKD      | 4,767,000                  | 179,455                | 0.01               |
| China Medical System Holdings Ltd.  | HKD      | 718,000                    | 568,045                | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| EEKA Fashion Holdings Ltd.  | HKD      | 33,500                     | 43,398                 | –                  |
| Gourmet Master Co. Ltd.   | TWD      | 567,000                    | 1,404,080              | 0.07               |
| Greentown China Holdings Ltd.   | HKD      | 2,653,000                  | 1,946,730              | 0.10               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 404,000                    | 787,955                | 0.04               |
| Himax Technologies, Inc., ADR   | USD      | 568,530                    | 4,211,923              | 0.21               |
| JD.com, Inc., ADR   | USD      | 6,341                      | 152,882                | 0.01               |
| JD.com, Inc. 'A'  | HKD      | 1,360,373                  | 16,794,164             | 0.82               |
| Kanzhun Ltd., ADR   | USD      | 540,557                    | 9,487,173              | 0.46               |
| Kingboard Holdings Ltd.   | HKD      | 503,000                    | 1,104,876              | 0.05               |
| Kingsoft Corp. Ltd.   | HKD      | 1,306,200                  | 3,520,111              | 0.17               |
| Kuaishou Technology, Reg. S, 144A   | HKD      | 2,054,700                  | 11,332,356             | 0.55               |
| Li Auto, Inc. 'A'   | HKD      | 238,600                    | 2,004,591              | 0.10               |
| Lonking Holdings Ltd.   | HKD      | 3,644,000                  | 635,816                | 0.03               |
| Maoyan Entertainment, Reg. S, 144A  | HKD      | 501,400                    | 482,370                | 0.02               |
| Meituan, Reg. S 'B', 144A   | HKD      | 439,100                    | 5,830,121              | 0.29               |
| NetDragon Websoft Holdings Ltd.   | HKD      | 509,500                    | 718,499                | 0.03               |
| NetEase, Inc.   | HKD      | 784,200                    | 13,973,479             | 0.68               |
| Pageseguro Digital Ltd. 'A'   | USD      | 889,157                    | 9,698,386              | 0.47               |
| PDD Holdings, Inc., ADR   | USD      | 220,693                    | 27,376,845             | 1.34               |
| SciClone Pharmaceuticals Holdings Ltd., Reg. S, 144A  | HKD      | 423,000                    | 946,338                | 0.05               |
| Silicon Motion Technology Corp., ADR  | USD      | 102,388                    | 7,737,256              | 0.38               |
| TCL Electronics Holdings Ltd.   | HKD      | 1,659,000                  | 1,253,036              | 0.06               |
| Tencent Holdings Ltd.   | HKD      | 1,616,300                  | 71,933,587             | 3.52               |
| Tencent Music Entertainment Group, ADR  | USD      | 914,510                    | 11,988,678             | 0.59               |
| Tianneng Power International Ltd.   | HKD      | 1,544,000                  | 1,035,167              | 0.05               |
| Tongcheng Travel Holdings Ltd., Reg. S  | HKD      | 3,346,000                  | 6,214,083              | 0.30               |
| Trip.com Group Ltd.   | HKD      | 360,400                    | 16,134,393             | 0.79               |
| Truly International Holdings Ltd.   | HKD      | 4,562,000                  | 490,679                | 0.02               |
| Vipshop Holdings Ltd., ADR  | USD      | 682,477                    | 8,290,973              | 0.41               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 5,174,600                  | 10,191,405             | 0.50               |
|   |          |                            | 296,019,088            | 14.48              |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco Santander Chile   | CLP      | 3,655                      | 160                    | –                  |
| CAP SA  | CLP      | 105,833                    | 618,311                | 0.03               |
| Cencosud SA   | CLP      | 440,125                    | 772,225                | 0.04               |
| Embotelladora Andina SA Preference 'B'  | CLP      | 386,232                    | 1,017,072              | 0.05               |
|   |          |                            | 2,407,768              | 0.12               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 26,477,000                 | 10,568,548             | 0.52               |
| Bank of China Ltd. 'H'  | HKD      | 35,257,130                 | 16,222,126             | 0.79               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 9,432,000                  | 6,909,782              | 0.34               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 18,290,200                 | 10,951,062             | 0.54               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 3,078,000                  | 1,548,641              | 0.08               |
| China Construction Bank Corp. 'H'   | HKD      | 32,304,040                 | 22,275,770             | 1.09               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 5,749,000                  | 1,669,547              | 0.08               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 1,926,500                  | 621,631                | 0.03               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 7,295,000                  | 3,339,059              | 0.16               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 6,687,750                  | 10,917,691             | 0.53               |
| CRRC Corp. Ltd. 'H'   | HKD      | 3,448,000                  | 2,076,815              | 0.10               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 1,892,000                  | 504,227                | 0.02               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 491,000                    | 1,531,518              | 0.07               |
| Hisense Home Appliances Group Co. Ltd. 'H'  | HKD      | 1,006,000                  | 3,089,806              | 0.15               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 14,425,575                 | 7,999,285              | 0.39               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 1,860,000                  | 3,463,223              | 0.17               |
| Legend Holdings Corp., Reg. S 'H', 144A   | HKD      | 936,100                    | 657,809                | 0.03               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 246,000                    | 755,559                | 0.04               |
| Nongfu Spring Co. Ltd., Reg. S 'H', 144A  | HKD      | 146,600                    | 649,116                | 0.03               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 17,761,000                 | 5,688,559              | 0.28               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 435,800                    | 611,442                | 0.03               |
| Sinopec Engineering Group Co. Ltd. 'H'  | HKD      | 3,431,500                  | 2,214,511              | 0.11               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 900,000                    | 2,231,828              | 0.11               |
| Sinotrans Ltd. 'H'  | HKD      | 4,733,000                  | 2,149,415              | 0.11               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 4,657,000                  | 8,314,898              | 0.41               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 3,921,960                  | 2,470,096              | 0.12               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 2,417,400                  | 1,458,949              | 0.07               |
| ZTE Corp. 'H'   | HKD      | 1,460,400                  | 3,015,891              | 0.15               |
|   |          |                            | <u>133,906,804</u>     | <u>6.55</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 980,019                    | 1,980,618              | 0.10               |
| Motor Oil Hellas Corinth Refineries SA  | EUR      | 24,818                     | 581,734                | 0.03               |
| National Bank of Greece SA  | EUR      | 349,051                    | 2,717,013              | 0.13               |
|   |          |                            | <u>5,279,365</u>       | <u>0.26</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Everbright Ltd.   | HKD      | 440,000                    | 207,706                | 0.01               |
| China Nonferrous Mining Corp. Ltd.  | HKD      | 1,233,000                  | 1,003,484              | 0.05               |
| China Resources Pharmaceutical Group Ltd., Reg. S, 144A   | HKD      | 4,621,500                  | 3,197,876              | 0.16               |
| CITIC Ltd.  | HKD      | 4,775,000                  | 4,051,649              | 0.20               |
| Lenovo Group Ltd.   | HKD      | 2,554,000                  | 3,363,586              | 0.16               |
| Sinotruk Hong Kong Ltd.   | HKD      | 2,891,000                  | 7,013,652              | 0.34               |
|   |          |                            | <u>18,837,953</u>      | <u>0.92</u>        |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Ajanta Pharma Ltd.  | INR      | 25,791                     | 660,052                | 0.03               |
| Alkem Laboratories Ltd.   | INR      | 90,638                     | 5,062,137              | 0.25               |
| Amara Raja Energy & Mobility Ltd.   | INR      | 417,402                    | 7,767,683              | 0.38               |
| Angel One Ltd.  | INR      | 242,725                    | 7,066,874              | 0.35               |
| Apar Industries Ltd.  | INR      | 52,618                     | 4,988,847              | 0.24               |
| Apollo Tyres Ltd.   | INR      | 909,472                    | 5,514,600              | 0.27               |
| Aurobindo Pharma Ltd.   | INR      | 720,755                    | 9,739,044              | 0.48               |
| Bajaj Auto Ltd.   | INR      | 114,470                    | 12,170,160             | 0.59               |
| Bank of Baroda  | INR      | 1,019,106                  | 3,140,428              | 0.15               |
| Bharat Electronics Ltd.   | INR      | 2,875,651                  | 9,842,858              | 0.48               |
| Bharat Petroleum Corp. Ltd.   | INR      | 2,946,842                  | 10,022,234             | 0.49               |
| Birlasoft Ltd.  | INR      | 384,963                    | 2,973,462              | 0.15               |
| Britannia Industries Ltd.   | INR      | 23,775                     | 1,456,645              | 0.07               |
| BSE Ltd.  | INR      | 101,707                    | 2,939,038              | 0.14               |
| Castrol India Ltd.  | INR      | 1,589,882                  | 3,568,807              | 0.17               |
| Chambal Fertilisers and Chemicals Ltd.  | INR      | 724,341                    | 4,107,572              | 0.20               |
| Chennai Petroleum Corp. Ltd.  | INR      | 530,059                    | 5,824,860              | 0.28               |
| Cipla Ltd.  | INR      | 706,974                    | 11,714,005             | 0.57               |
| Colgate-Palmolive India Ltd.  | INR      | 261,426                    | 8,316,759              | 0.41               |
| Cummins India Ltd.  | INR      | 221,140                    | 9,815,640              | 0.48               |
| Cyient Ltd.   | INR      | 205,587                    | 4,225,814              | 0.21               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 180,128                    | 12,805,181             | 0.63               |
| GAIL India Ltd.   | INR      | 727,524                    | 1,787,254              | 0.09               |
| Gujarat Narmada Valley Fertilizers & Chemicals Ltd.   | INR      | 206,392                    | 1,640,826              | 0.08               |
| Gujarat State Fertilizers & Chemicals Ltd.  | INR      | 287,151                    | 778,840                | 0.04               |
| HCL Technologies Ltd.   | INR      | 580,276                    | 9,477,069              | 0.46               |
| HDFC Asset Management Co. Ltd., Reg. S, 144A  | INR      | 140,524                    | 6,278,964              | 0.31               |
| Hero MotoCorp Ltd.  | INR      | 195,475                    | 12,203,934             | 0.60               |
| Hindalco Industries Ltd.  | INR      | 595,623                    | 4,622,265              | 0.23               |
| Hindustan Aeronautics Ltd., Reg. S  | INR      | 232,564                    | 13,698,864             | 0.67               |
| ICICI Bank Ltd., ADR  | USD      | 220,826                    | 5,936,083              | 0.29               |
| Indian Oil Corp. Ltd.   | INR      | 5,093,731                  | 9,440,186              | 0.46               |
| Infosys Ltd., ADR   | USD      | 136,010                    | 2,362,964              | 0.12               |
| ITD Cementation India Ltd.  | INR      | 329,338                    | 1,937,064              | 0.09               |
| Jindal Saw Ltd.   | INR      | 285,166                    | 1,735,331              | 0.08               |
| Jio Financial Services Ltd.   | INR      | 174,300                    | 698,502                | 0.03               |
| JK Paper Ltd.   | INR      | 193,912                    | 1,176,331              | 0.06               |
| Jyothy Labs Ltd.  | INR      | 409,412                    | 1,977,186              | 0.10               |
| Karnataka Bank Ltd. (The)   | INR      | 489,139                    | 1,225,987              | 0.06               |
| Karur Vysya Bank Ltd. (The)   | INR      | 1,200,314                  | 2,776,540              | 0.14               |
| KPIT Technologies Ltd.  | INR      | 327,620                    | 5,992,766              | 0.29               |
| LIC Housing Finance Ltd.  | INR      | 109,010                    | 971,899                | 0.05               |
| Lupin Ltd.  | INR      | 560,379                    | 10,166,330             | 0.50               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Maharashtra Seamless Ltd.   | INR      | 68,536                     | 502,916                | 0.02               |
| Mahindra & Mahindra Ltd.  | INR      | 271,885                    | 8,720,984              | 0.43               |
| Manappuram Finance Ltd.   | INR      | 2,697,497                  | 6,275,105              | 0.31               |
| Mazagon Dock Shipbuilders Ltd.  | INR      | 59,985                     | 2,873,685              | 0.14               |
| Natco Pharma Ltd.   | INR      | 57,000                     | 744,210                | 0.04               |
| NMDC Ltd.   | INR      | 3,635,376                  | 10,008,714             | 0.49               |
| Oil India Ltd.  | INR      | 352,701                    | 2,853,518              | 0.14               |
| Oracle Financial Services Software Ltd.   | INR      | 19,918                     | 2,202,455              | 0.11               |
| Petronet LNG Ltd.   | INR      | 457,961                    | 1,692,298              | 0.08               |
| Polplex Corp. Ltd.  | INR      | 70,944                     | 796,002                | 0.04               |
| Power Grid Corp. of India Ltd.  | INR      | 2,626,373                  | 9,725,778              | 0.48               |
| REC Ltd.  | INR      | 1,084,703                  | 6,376,854              | 0.31               |
| Reliance Industries Ltd.  | INR      | 408,510                    | 14,310,789             | 0.70               |
| Siemens Ltd.  | INR      | 11,290                     | 973,294                | 0.05               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 371,256                    | 6,317,793              | 0.31               |
| Sun TV Network Ltd.   | INR      | 304,684                    | 2,564,416              | 0.12               |
| Tata Motors Ltd.  | INR      | 1,350,802                  | 14,959,696             | 0.73               |
| Varun Beverages Ltd.  | INR      | 41,695                     | 760,228                | 0.04               |
| Zensar Technologies Ltd.  | INR      | 634,941                    | 5,309,614              | 0.26               |
| Zydus Lifesciences Ltd.   | INR      | 825,655                    | 9,921,749              | 0.48               |
|   |          |                            | <u>348,497,983</u>     | <u>17.05</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Mandiri Persero Tbk. PT  | IDR      | 32,286,400                 | 11,314,026             | 0.55               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 22,461,080                 | 5,964,019              | 0.29               |
| Indah Kiat Pulp & Paper Tbk. PT   | IDR      | 4,314,000                  | 2,187,724              | 0.11               |
| Medco Energi Internasional Tbk. PT  | IDR      | 23,200,400                 | 1,764,815              | 0.09               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 18,559,200                 | 1,628,555              | 0.08               |
| United Tractors Tbk. PT   | IDR      | 2,538,700                  | 3,178,797              | 0.15               |
|   |          |                            | <u>26,037,936</u>      | <u>1.27</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Gulf Bank KSCP  | KWD      | 1,004,617                  | 870,898                | 0.04               |
| National Bank of Kuwait SAKP  | KWD      | 2,315,997                  | 6,072,495              | 0.30               |
|   |          |                            | <u>6,943,393</u>       | <u>0.34</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| AMMB Holdings Bhd.  | MYR      | 2,696,200                  | 2,287,726              | 0.11               |
| Bermaz Auto Bhd.  | MYR      | 2,725,200                  | 1,352,903              | 0.07               |
| Bumi Armada Bhd.  | MYR      | 18,631,000                 | 2,063,568              | 0.10               |
| CIMB Group Holdings Bhd.  | MYR      | 9,013,000                  | 12,121,961             | 0.59               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>   |          |                            |                        |                    |
| KPJ Healthcare Bhd.   | MYR      | 2,304,700                  | 879,764                | 0.04               |
| Lotte Chemical Titan Holding Bhd., Reg. S, 144A   | MYR      | 1,196,800                  | 288,786                | 0.02               |
| MISC Bhd.   | MYR      | 982,000                    | 1,654,801              | 0.08               |
| PPB Group Bhd.  | MYR      | 317,700                    | 898,562                | 0.04               |
| Sime Darby Bhd.   | MYR      | 2,096,200                  | 1,086,247              | 0.05               |
| Telekom Malaysia Bhd.   | MYR      | 2,075,045                  | 2,774,398              | 0.14               |
| YTL Corp. Bhd.  | MYR      | 10,989,900                 | 7,499,070              | 0.37               |
| YTL Power International Bhd.  | MYR      | 1,442,800                  | 1,375,459              | 0.07               |
|   |          |                            | <u>34,283,245</u>      | <u>1.68</u>        |
| <i>Marshall Islands</i>   |          |                            |                        |                    |
| Costamare, Inc.   | USD      | 132,180                    | 2,026,328              | 0.10               |
|   |          |                            | <u>2,026,328</u>       | <u>0.10</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco del Bajío SA, Reg. S, 144A  | MXN      | 2,094,200                  | 5,931,835              | 0.29               |
| Cemex SAB de CV, ADR  | USD      | 1,200,951                  | 7,160,323              | 0.35               |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 6,193                      | 496,018                | 0.02               |
| Coca-Cola Femsa SAB de CV   | MXN      | 26,460                     | 211,802                | 0.01               |
| El Puerto de Liverpool SAB de CV 'C1'   | MXN      | 530,700                    | 3,551,272              | 0.17               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 1,056,600                  | 7,686,134              | 0.38               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 361,300                    | 1,814,291              | 0.09               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 1,342,400                  | 2,167,980              | 0.11               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 47,995                     | 414,524                | 0.02               |
| Qualitas Controladora SAB de CV   | MXN      | 388,400                    | 3,685,121              | 0.18               |
|   |          |                            | <u>33,119,300</u>      | <u>1.62</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| International Container Terminal Services, Inc.   | PHP      | 146,330                    | 814,883                | 0.04               |
| Megaworld Corp.   | PHP      | 7,779,000                  | 216,723                | 0.01               |
| Metropolitan Bank & Trust Co.   | PHP      | 833,380                    | 896,212                | 0.04               |
|   |          |                            | <u>1,927,818</u>       | <u>0.09</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 258,759                    | 10,089,736             | 0.49               |
| Budimex SA  | PLN      | 7,158                      | 1,157,976              | 0.06               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 575,436                    | 8,403,511              | 0.41               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 595,069                    | 7,118,472              | 0.35               |
| XTB SA, Reg. S, 144A  | PLN      | 9,008                      | 149,782                | 0.01               |
|   |          |                            | <u>26,919,477</u>      | <u>1.32</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Qatar</i>  |          |                            |                        |                    |
| Ooredoo QPSC  | QAR      | 2,091,016                  | 5,465,669              | 0.27               |
| Qatar National Bank QPSC  | QAR      | 695,115                    | 2,602,512              | 0.12               |
|   |          |                            | <u>8,068,181</u>       | <u>0.39</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Al Babtain Power & Telecommunication Co.  | SAR      | 388,581                    | 3,706,269              | 0.18               |
| Al-Dawaa Medical Services Co.   | SAR      | 109,804                    | 2,381,358              | 0.12               |
| Almunajem Foods Co.   | SAR      | 26,501                     | 686,784                | 0.03               |
| Arab National Bank  | SAR      | 1,679,980                  | 8,465,128              | 0.42               |
| Arabian Centres Co., Reg. S   | SAR      | 623,246                    | 3,124,928              | 0.15               |
| Banque Saudi Fransi   | SAR      | 300,003                    | 2,648,768              | 0.13               |
| Elm Co.   | SAR      | 32,200                     | 6,864,802              | 0.34               |
| Etihad Etisalat Co.   | SAR      | 625,074                    | 8,301,617              | 0.41               |
| Kingdom Holding Co.   | SAR      | 130,146                    | 223,342                | 0.01               |
| Leejam Sports Co. JSC   | SAR      | 142,042                    | 8,005,098              | 0.39               |
| National Agriculture Development Co. (The)  | SAR      | 76,706                     | 607,615                | 0.03               |
| National Medical Care Co.   | SAR      | 80,930                     | 4,371,790              | 0.21               |
| SABIC Agri-Nutrients Co.  | SAR      | 66,520                     | 1,866,171              | 0.09               |
| Sahara International Petrochemical Co.  | SAR      | 369,589                    | 2,684,058              | 0.13               |
| Saudi Aramco Base Oil Co.   | SAR      | 202,538                    | 6,618,992              | 0.32               |
| Saudi Awwal Bank  | SAR      | 181,020                    | 1,740,067              | 0.09               |
| Saudi Chemical Co. Holding  | SAR      | 1,002,469                  | 2,812,354              | 0.14               |
| Saudi Investment Bank (The)   | SAR      | 274,333                    | 876,058                | 0.04               |
| Saudi Paper Manufacturing Co.   | SAR      | 43,983                     | 824,795                | 0.04               |
| Savola Group (The)  | SAR      | 140,848                    | 1,637,654              | 0.08               |
|   |          |                            | <u>68,447,648</u>      | <u>3.35</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| AVI Ltd.  | ZAR      | 1,006,970                  | 4,867,069              | 0.24               |
| Barloworld Ltd.   | ZAR      | 78,835                     | 337,574                | 0.02               |
| Harmony Gold Mining Co. Ltd.  | ZAR      | 221,035                    | 1,898,040              | 0.09               |
| Investec Ltd.   | ZAR      | 540,307                    | 3,652,082              | 0.18               |
| Kumba Iron Ore Ltd.   | ZAR      | 257,243                    | 5,778,786              | 0.28               |
| Momentum Metropolitan Holdings  | ZAR      | 2,393,395                  | 2,800,629              | 0.14               |
| Naspers Ltd. 'N'  | ZAR      | 49,779                     | 9,073,645              | 0.44               |
| Sappi Ltd.  | ZAR      | 2,190,026                  | 5,431,937              | 0.27               |
|   |          |                            | <u>33,839,762</u>      | <u>1.66</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 6,290                      | 713,308                | 0.04               |
| BNK Financial Group, Inc.   | KRW      | 302,288                    | 1,735,540              | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Celltrion, Inc.   | KRW      | 19,013                     | 2,246,355              | 0.11               |
| Chong Kun Dang Pharmaceutical Corp.   | KRW      | 44,117                     | 2,927,649              | 0.14               |
| CJ CheilJedang Corp.  | KRW      | 3,286                      | 858,662                | 0.04               |
| CJ Logistics Corp.  | KRW      | 26,768                     | 1,725,547              | 0.08               |
| DB HiTek Co. Ltd.   | KRW      | 26,757                     | 886,904                | 0.04               |
| DB Insurance Co. Ltd.   | KRW      | 85,183                     | 6,611,330              | 0.32               |
| DGB Financial Group, Inc.   | KRW      | 394,779                    | 2,146,144              | 0.11               |
| Doosan Bobcat, Inc.   | KRW      | 198,377                    | 6,898,252              | 0.34               |
| DoubleUGames Co. Ltd.   | KRW      | 22,094                     | 690,408                | 0.03               |
| GS Holdings Corp.   | KRW      | 109,261                    | 3,473,509              | 0.17               |
| Hana Financial Group, Inc.  | KRW      | 262,147                    | 10,786,089             | 0.53               |
| Hancom, Inc.  | KRW      | 119,757                    | 1,838,652              | 0.09               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 22,040                     | 675,275                | 0.03               |
| Hanmi Pharm Co. Ltd.  | KRW      | 5,534                      | 1,014,698              | 0.05               |
| Hanwha Systems Co. Ltd.   | KRW      | 73,389                     | 938,217                | 0.05               |
| HD Hyundai Electric Co. Ltd.  | KRW      | 16,712                     | 3,511,725              | 0.17               |
| HD Hyundai Infracore Co. Ltd.   | KRW      | 632,518                    | 3,275,644              | 0.16               |
| HDC Hyundai Development Co-Engineering & Construction 'E'   | KRW      | 173,924                    | 2,145,662              | 0.11               |
| Hyundai Glovis Co. Ltd.   | KRW      | 41,225                     | 6,119,771              | 0.30               |
| Hyundai Home Shopping Network Corp.   | KRW      | 7,528                      | 261,264                | 0.01               |
| Hyundai Mobis Co. Ltd.  | KRW      | 45,476                     | 7,752,658              | 0.38               |
| Hyundai Motor Co.   | KRW      | 62,465                     | 12,490,769             | 0.61               |
| Industrial Bank of Korea  | KRW      | 221,404                    | 2,104,088              | 0.10               |
| JB Financial Group Co. Ltd.   | KRW      | 155,751                    | 1,545,619              | 0.08               |
| JW Pharmaceutical Corp.   | KRW      | 103,938                    | 2,131,229              | 0.10               |
| Kakao Corp.   | KRW      | 19,021                     | 524,112                | 0.03               |
| KB Financial Group, Inc.  | KRW      | 238,496                    | 12,690,571             | 0.62               |
| Kia Corp.   | KRW      | 193,598                    | 16,967,966             | 0.83               |
| Koh Young Technology, Inc.  | KRW      | 129,522                    | 1,109,739              | 0.05               |
| Korean Air Lines Co. Ltd.   | KRW      | 57,699                     | 909,330                | 0.05               |
| Krafton, Inc.   | KRW      | 66,214                     | 12,634,516             | 0.62               |
| KT Corp., ADR   | USD      | 101,410                    | 1,293,468              | 0.06               |
| LG Electronics, Inc.  | KRW      | 51,962                     | 3,906,140              | 0.19               |
| NAVER Corp.   | KRW      | 13,023                     | 1,473,322              | 0.07               |
| NH Investment & Securities Co. Ltd.   | KRW      | 176,349                    | 1,516,928              | 0.07               |
| OCI Holdings Co. Ltd.   | KRW      | 40,647                     | 2,438,384              | 0.12               |
| Orion Corp.   | KRW      | 3,851                      | 240,677                | 0.01               |
| Samsung C&T Corp.   | KRW      | 13,942                     | 1,341,973              | 0.07               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 223,613                    | 9,640,167              | 0.47               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,416,889                  | 78,275,137             | 3.83               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 162,939                    | 5,318,042              | 0.26               |
| SK Hynix, Inc.  | KRW      | 222,089                    | 35,603,164             | 1.74               |
| SL Corp.  | KRW      | 22,681                     | 685,689                | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| SOLUM Co. Ltd.  | KRW      | 42,649                     | 607,098                | 0.03               |
| VT Co. Ltd.   | KRW      | 157,514                    | 3,405,966              | 0.17               |
| Woori Financial Group, Inc.   | KRW      | 387,182                    | 3,855,381              | 0.19               |
|   |          |                            | 281,942,738            | 13.79              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 544,000                    | 733,017                | 0.04               |
| Arcadyan Technology Corp.   | TWD      | 431,000                    | 2,008,158              | 0.10               |
| Asustek Computer, Inc.  | TWD      | 866,000                    | 12,403,745             | 0.61               |
| Capital Securities Corp.  | TWD      | 622,000                    | 449,024                | 0.02               |
| Catcher Technology Co. Ltd.   | TWD      | 694,000                    | 4,630,768              | 0.23               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 1,415,000                  | 2,401,121              | 0.12               |
| Chicony Electronics Co. Ltd.  | TWD      | 1,688,000                  | 8,301,836              | 0.41               |
| Chicony Power Technology Co. Ltd.   | TWD      | 236,000                    | 926,510                | 0.05               |
| Compal Electronics, Inc.  | TWD      | 8,066,000                  | 8,049,952              | 0.39               |
| Coretronic Corp.  | TWD      | 254,000                    | 664,784                | 0.03               |
| Elan Microelectronics Corp.   | TWD      | 1,229,000                  | 5,443,499              | 0.27               |
| Eva Airways Corp.   | TWD      | 8,645,000                  | 9,485,607              | 0.46               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 1,801,200                  | 9,998,269              | 0.49               |
| Everlight Electronics Co. Ltd.  | TWD      | 640,000                    | 1,406,303              | 0.07               |
| Fitipower Integrated Technology, Inc.   | TWD      | 122,850                    | 959,291                | 0.05               |
| Foxsemicon Integrated Technology, Inc.  | TWD      | 222,000                    | 1,969,762              | 0.10               |
| Gamania Digital Entertainment Co. Ltd.  | TWD      | 934,000                    | 2,234,991              | 0.11               |
| Genius Electronic Optical Co. Ltd.  | TWD      | 129,000                    | 2,456,141              | 0.12               |
| Getac Holdings Corp.  | TWD      | 609,000                    | 1,996,769              | 0.10               |
| Global Mixed Mode Technology, Inc.  | TWD      | 137,000                    | 1,203,753              | 0.06               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 2,241,000                  | 13,793,079             | 0.67               |
| International Games System Co. Ltd.   | TWD      | 252,000                    | 9,820,767              | 0.48               |
| Inventec Corp.  | TWD      | 1,201,000                  | 1,927,449              | 0.09               |
| Makalot Industrial Co. Ltd.   | TWD      | 76,000                     | 920,240                | 0.04               |
| MediaTek, Inc.  | TWD      | 702,000                    | 28,266,415             | 1.38               |
| Merry Electronics Co. Ltd.  | TWD      | 591,000                    | 2,345,698              | 0.11               |
| Nan Pao Resins Chemical Co. Ltd.  | TWD      | 109,000                    | 1,072,156              | 0.05               |
| Novatek Microelectronics Corp.  | TWD      | 567,000                    | 9,882,374              | 0.48               |
| Phison Electronics Corp.  | TWD      | 230,000                    | 4,081,489              | 0.20               |
| Pou Chen Corp.  | TWD      | 9,379,000                  | 9,441,264              | 0.46               |
| Powertech Technology, Inc.  | TWD      | 1,154,000                  | 6,239,779              | 0.30               |
| Primax Electronics Ltd.   | TWD      | 1,124,000                  | 3,045,249              | 0.15               |
| Quanta Computer, Inc.   | TWD      | 536,000                    | 4,809,777              | 0.24               |
| Radiant Opto-Electronics Corp.  | TWD      | 441,000                    | 2,403,551              | 0.12               |
| Raydium Semiconductor Corp.   | TWD      | 159,000                    | 1,879,509              | 0.09               |
| Realtek Semiconductor Corp.   | TWD      | 755,000                    | 11,856,191             | 0.58               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Sercomm Corp.   | TWD      | 1,247,000                  | 4,232,082              | 0.21               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 1,964,000                  | 1,434,765              | 0.07               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 6,487,267                  | 180,237,221            | 8.82               |
| Taiwan Surface Mounting Technology Corp.  | TWD      | 729,000                    | 2,516,022              | 0.12               |
| Tong Yang Industry Co. Ltd.   | TWD      | 366,000                    | 1,136,869              | 0.06               |
| Vanguard International Semiconductor Corp.  | TWD      | 295,000                    | 1,098,746              | 0.05               |
| Wistron Corp.   | TWD      | 946,000                    | 2,884,049              | 0.14               |
| Wowprime Corp.  | TWD      | 434,746                    | 2,994,654              | 0.15               |
| WPG Holdings Ltd.   | TWD      | 3,017,000                  | 7,792,149              | 0.38               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 2,321,000                  | 2,139,483              | 0.10               |
| Zyxel Group Corp.   | TWD      | 366,000                    | 420,010                | 0.02               |
|   |          |                            | 396,394,337            | 19.39              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangchak Corp. PCL, NVDR  | THB      | 3,080,900                  | 2,937,507              | 0.14               |
| Bangkok Bank PCL, NVDR  | THB      | 1,831,300                  | 6,076,312              | 0.30               |
| Bangkok Chain Hospital PCL, NVDR  | THB      | 1,172,300                  | 509,689                | 0.03               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 1,266,300                  | 861,252                | 0.04               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 852,800                    | 5,355,675              | 0.26               |
| Ichitan Group PCL, NVDR   | THB      | 1,071,400                  | 473,992                | 0.02               |
| Kasikornbank PCL  | THB      | 2,914,600                  | 9,300,209              | 0.45               |
| Kiatnakin Phatra Bank PCL, NVDR   | THB      | 464,000                    | 548,581                | 0.03               |
| Krung Thai Bank PCL, NVDR   | THB      | 10,570,500                 | 4,595,806              | 0.22               |
| Mega Lifesciences PCL, NVDR   | THB      | 247,000                    | 240,214                | 0.01               |
| Sansiri PCL, NVDR   | THB      | 19,438,600                 | 825,375                | 0.04               |
| Supalai PCL, NVDR   | THB      | 2,586,500                  | 1,183,736              | 0.06               |
| Thai Oil PCL, NVDR  | THB      | 1,320,100                  | 1,778,905              | 0.09               |
| Thai Union Group PCL, NVDR  | THB      | 2,168,900                  | 821,667                | 0.04               |
| Thanachart Capital PCL, NVDR  | THB      | 919,700                    | 1,058,120              | 0.05               |
| Tisco Financial Group PCL, NVDR   | THB      | 234,000                    | 568,184                | 0.03               |
| TMBThanachart Bank PCL, NVDR  | THB      | 115,231,900                | 5,010,013              | 0.25               |
|   |          |                            | 42,145,237             | 2.06               |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 1,350,592                  | 2,462,037              | 0.12               |
| Anadolu Efes Biracilik ve Malt Sanayii A/S 'B'  | TRY      | 454,022                    | 3,193,014              | 0.16               |
| Dogus Otomotiv Servis ve Ticaret A/S  | TRY      | 510,824                    | 3,838,190              | 0.19               |
| KOC Holding A/S   | TRY      | 1,019,259                  | 6,579,286              | 0.32               |
| Migros Ticaret A/S  | TRY      | 543,576                    | 8,199,499              | 0.40               |
| Sok Marketler Ticaret A/S   | TRY      | 1,270,281                  | 2,279,482              | 0.11               |
| Turk Hava Yollari AO  | TRY      | 398,846                    | 3,504,801              | 0.17               |
| Turkiye Garanti Bankasi A/S   | TRY      | 1,429,065                  | 4,571,613              | 0.22               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Turkey (continued)</i>   |          |                            |                        |                    |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 23,680,497                 | 10,682,460             | 0.52               |
| Turkiye Sigorta A/S   | TRY      | 125,756                    | 280,069                | 0.02               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 1,098,381                  | 1,056,625              | 0.05               |
|   |          |                            | <u>46,647,076</u>      | <u>2.28</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Islamic Bank PJSC   | AED      | 799,472                    | 2,351,784              | 0.11               |
| Emaar Development PJSC  | AED      | 353,025                    | 717,432                | 0.03               |
| Emaar Properties PJSC   | AED      | 5,185,312                  | 10,801,258             | 0.53               |
| Emirates NBD Bank PJSC  | AED      | 1,589,997                  | 6,664,473              | 0.33               |
|   |          |                            | <u>20,534,947</u>      | <u>1.00</u>        |
| Total Equities  |          |                            | <u>1,934,034,696</u>   | <u>94.60</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,934,034,696</u>   | <u>94.60</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>           |
| <i>Cyprus</i>   |          |                            |                        |                    |
| Globaltrans Investment plc, GDR   | USD      | 69,278                     | 1                      | –                  |
| Ros Agro plc, GDR*  | RUB      | 99,920                     | –                      | –                  |
|   |          |                            | <u>1</u>               | <u>–</u>           |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC*  | RUB      | 421,010                    | –                      | –                  |
| Detsky Mir PJSC*  | RUB      | 1,010,800                  | –                      | –                  |
| Gazprom PJSC*   | RUB      | 411,810                    | –                      | –                  |
| Magnit PJSC, GDR*   | USD      | 1                          | –                      | –                  |
| Magnit PJSC*  | RUB      | 17,564                     | –                      | –                  |
| Sberbank of Russia PJSC Preference*   | RUB      | 986,870                    | –                      | –                  |
| Sberbank of Russia PJSC*  | RUB      | 1,065,185                  | –                      | –                  |
| Tatneft PJSC*   | RUB      | 152,282                    | –                      | –                  |
|   |          |                            | <u>–</u>               | <u>–</u>           |
| Total Equities  |          |                            | <u>1</u>               | <u>–</u>           |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued)      |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Russia (continued)</i>   |          |                            |                        |                    |
| Total Other transferable securities and money market instruments            |          |                            | 1                      | –                  |
| 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      | 656,093                    | 76,702,634             | 3.75               |
|   |          |                            | 76,702,634             | 3.75               |
| Total Collective Investment Schemes - UCITS                                 |          |                            | 76,702,634             | 3.75               |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | 76,702,634             | 3.75               |
| <b>Total Investments</b>  |          |                            | <b>2,010,737,331</b>   | <b>98.35</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>4,158,079</b>       | <b>0.20</b>        |
| <b>Cash</b>   |          |                            | <b>34,686,353</b>      | <b>1.70</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(5,071,758)</b>     | <b>(0.25)</b>      |
| <b>Total net assets</b>   |          |                            | <b>2,044,510,005</b>   | <b>100.00</b>      |

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

#### 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, 20/09/2024                     | 680                    | USD      | 34,521,857                | (63,602)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(63,602)</b>                  | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(63,602)</b>                  | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities

As at 30 June 2024

#### 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   | 594,332             | EUR              | 554,891     | 02/07/2024       | J.P. Morgan  | (347)                            | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(347)</b>                     | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(347)</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Inghams Group Ltd.  | AUD      | 22,916                     | 51,693                 | 0.18               |
| Netwealth Group Ltd.  | AUD      | 2,544                      | 35,146                 | 0.13               |
| Reece Ltd.  | AUD      | 7,837                      | 122,919                | 0.43               |
| Seven Group Holdings Ltd.   | AUD      | 6,104                      | 143,321                | 0.51               |
|   |          |                            | <u>353,079</u>         | <u>1.25</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| BAWAG Group AG, Reg. S, 144A  | EUR      | 1,180                      | 69,738                 | 0.25               |
| EVN AG  | EUR      | 3,812                      | 113,598                | 0.40               |
|   |          |                            | <u>183,336</u>         | <u>0.65</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Colruyt Group N.V   | EUR      | 3,196                      | 142,478                | 0.50               |
|   |          |                            | <u>142,478</u>         | <u>0.50</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 2,487                      | 234,116                | 0.83               |
|   |          |                            | <u>234,116</u>         | <u>0.83</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Celestica, Inc.   | CAD      | 1,767                      | 94,391                 | 0.33               |
| Dollarama, Inc.   | CAD      | 2,438                      | 207,654                | 0.73               |
| Fairfax Financial Holdings Ltd.   | CAD      | 229                        | 243,022                | 0.86               |
| Intact Financial Corp.  | CAD      | 1,411                      | 219,377                | 0.77               |
| Secure Energy Services, Inc.  | CAD      | 8,475                      | 69,983                 | 0.25               |
| Stantec, Inc.   | CAD      | 2,307                      | 180,167                | 0.64               |
|   |          |                            | <u>1,014,594</u>       | <u>3.58</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Silicon Motion Technology Corp., ADR  | USD      | 760                        | 57,432                 | 0.20               |
|   |          |                            | <u>57,432</u>          | <u>0.20</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| ALK-Abello A/S 'B'  | DKK      | 4,432                      | 90,988                 | 0.32               |
|   |          |                            | <u>90,988</u>          | <u>0.32</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kemira OYJ  | EUR      | 2,755                      | 62,704                 | 0.22               |
| Nordea Bank Abp   | SEK      | 19,083                     | 212,014                | 0.75               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 274,718                | 0.97               |
| <i>France</i>   |          |                            |                        |                    |
| Schneider Electric SE   | EUR      | 1,370                      | 307,291                | 1.08               |
|   |          |                            | 307,291                | 1.08               |
| <i>Germany</i>  |          |                            |                        |                    |
| E.ON SE   | EUR      | 14,957                     | 183,298                | 0.65               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 567                        | 264,789                | 0.93               |
|   |          |                            | 448,087                | 1.58               |
| <i>Greece</i>   |          |                            |                        |                    |
| JUMBO SA  | EUR      | 4,905                      | 131,846                | 0.47               |
|   |          |                            | 131,846                | 0.47               |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 4,088                      | 189,688                | 0.67               |
|   |          |                            | 189,688                | 0.67               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Eaton Corp. plc   | USD      | 1,041                      | 304,554                | 1.07               |
| Trane Technologies plc  | USD      | 1,215                      | 372,895                | 1.32               |
|   |          |                            | 677,449                | 2.39               |
| <i>Italy</i>  |          |                            |                        |                    |
| Anima Holding SpA, Reg. S, 144A   | EUR      | 13,253                     | 61,759                 | 0.22               |
| Banca Mediolanum SpA  | EUR      | 15,192                     | 156,630                | 0.55               |
| Prysmian SpA  | EUR      | 3,607                      | 208,557                | 0.74               |
| UniCredit SpA   | EUR      | 7,376                      | 255,246                | 0.90               |
|   |          |                            | 682,192                | 2.41               |
| <i>Japan</i>  |          |                            |                        |                    |
| Asics Corp.   | JPY      | 8,800                      | 125,618                | 0.44               |
| Canon Marketing Japan, Inc.   | JPY      | 2,600                      | 67,473                 | 0.24               |
| Disco Corp.   | JPY      | 800                        | 283,245                | 1.00               |
| Horiba Ltd.   | JPY      | 700                        | 52,703                 | 0.19               |
| Japan Exchange Group, Inc.  | JPY      | 8,000                      | 174,105                | 0.61               |
| Kewpie Corp.  | JPY      | 4,600                      | 85,355                 | 0.30               |
| Kokuyo Co. Ltd.   | JPY      | 3,200                      | 50,060                 | 0.18               |
| Life Corp.  | JPY      | 1,800                      | 41,136                 | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 11,700                     | 242,617                | 0.86               |
| NEC Corp.   | JPY      | 3,000                      | 230,479                | 0.81               |
| Nippon Electric Glass Co. Ltd.  | JPY      | 6,200                      | 131,587                | 0.46               |
| Nomura Holdings, Inc.   | JPY      | 27,200                     | 145,465                | 0.51               |
| OBIC Business Consultants Co. Ltd.  | JPY      | 800                        | 31,215                 | 0.11               |
| Sanwa Holdings Corp.  | JPY      | 6,400                      | 109,196                | 0.39               |
| Sawai Group Holdings Co. Ltd.   | JPY      | 4,400                      | 166,836                | 0.59               |
| SCREEN Holdings Co. Ltd.  | JPY      | 600                        | 50,464                 | 0.18               |
| SCSK Corp.  | JPY      | 2,100                      | 39,137                 | 0.14               |
| Sumitomo Corp.  | JPY      | 4,500                      | 104,851                | 0.37               |
| Suzuken Co. Ltd.  | JPY      | 1,300                      | 36,866                 | 0.13               |
| Taikisha Ltd.   | JPY      | 1,100                      | 33,944                 | 0.12               |
| Takasago Thermal Engineering Co. Ltd.   | JPY      | 3,300                      | 109,488                | 0.39               |
| Toda Corp.  | JPY      | 10,900                     | 66,512                 | 0.23               |
| Toyo Suisan Kaisha Ltd.   | JPY      | 600                        | 33,184                 | 0.12               |
| Tsubakimoto Chain Co.   | JPY      | 3,200                      | 115,637                | 0.41               |
|   |          |                            | <u>2,527,173</u>       | <u>8.92</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco del Bajío SA, Reg. S, 144A  | MXN      | 14,400                     | 40,788                 | 0.14               |
|   |          |                            | <u>40,788</u>          | <u>0.14</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Van Lanschot Kempen NV, CVA   | EUR      | 2,589                      | 97,087                 | 0.34               |
|   |          |                            | <u>97,087</u>          | <u>0.34</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Kongsberg Gruppen ASA   | NOK      | 2,295                      | 174,969                | 0.62               |
| SpareBank 1 SR-Bank ASA   | NOK      | 2,769                      | 31,690                 | 0.11               |
| Storebrand ASA  | NOK      | 5,390                      | 51,484                 | 0.18               |
|   |          |                            | <u>258,143</u>         | <u>0.91</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Navigator Co. SA (The)  | EUR      | 16,778                     | 65,199                 | 0.23               |
|   |          |                            | <u>65,199</u>          | <u>0.23</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Industria de Diseño Textil SA   | EUR      | 5,571                      | 258,272                | 0.91               |
| Laboratorios Farmaceuticos Rovi SA  | EUR      | 599                        | 52,442                 | 0.19               |
|   |          |                            | <u>310,714</u>         | <u>1.10</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Hemnet Group AB   | SEK      | 1,867                      | 52,670                 | 0.18               |
| Mycronic AB   | SEK      | 1,091                      | 39,276                 | 0.14               |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 12,709                     | 175,238                | 0.62               |
| Volvo AB 'B'  | SEK      | 9,144                      | 218,408                | 0.77               |
|   |          |                            | <u>485,592</u>         | <u>1.71</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Garmin Ltd.   | USD      | 1,389                      | 211,146                | 0.74               |
|   |          |                            | <u>211,146</u>         | <u>0.74</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| WPG Holdings Ltd.   | TWD      | 13,000                     | 33,576                 | 0.12               |
|   |          |                            | <u>33,576</u>          | <u>0.12</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bumrungrad Hospital PCL, NVDR   | THB      | 15,200                     | 95,458                 | 0.34               |
|   |          |                            | <u>95,458</u>          | <u>0.34</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| BIM Birlesik Magazalar A/S  | TRY      | 18,340                     | 284,477                | 1.00               |
| KOC Holding A/S   | TRY      | 28,168                     | 181,823                | 0.64               |
| Turk Hava Yollari AO  | TRY      | 24,032                     | 211,178                | 0.75               |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 43,595                     | 124,820                | 0.44               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 213,345                    | 96,242                 | 0.34               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 90,430                     | 86,992                 | 0.31               |
|   |          |                            | <u>985,532</u>         | <u>3.48</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| ACI Worldwide, Inc.   | USD      | 3,755                      | 138,708                | 0.49               |
| Acuity Brands, Inc.   | USD      | 397                        | 89,435                 | 0.32               |
| Allstate Corp. (The)  | USD      | 1,581                      | 235,524                | 0.83               |
| Alphabet, Inc. 'A'  | USD      | 6,170                      | 1,048,626              | 3.70               |
| Amazon.com, Inc.  | USD      | 5,425                      | 978,196                | 3.45               |
| Amphenol Corp. 'A'  | USD      | 4,808                      | 302,230                | 1.07               |
| AptarGroup, Inc.  | USD      | 1,114                      | 146,361                | 0.52               |
| Arista Networks, Inc.   | USD      | 1,339                      | 437,875                | 1.54               |
| Assurant, Inc.  | USD      | 407                        | 63,134                 | 0.22               |
| Badger Meter, Inc.  | USD      | 860                        | 149,532                | 0.53               |
| Booz Allen Hamilton Holding Corp. 'A'   | USD      | 940                        | 134,981                | 0.48               |
| Boston Scientific Corp.   | USD      | 4,494                      | 322,914                | 1.14               |
| Brown & Brown, Inc.   | USD      | 2,305                      | 192,293                | 0.68               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Carlisle Cos., Inc.   | USD      | 485                        | 183,370                | 0.65               |
| Cboe Global Markets, Inc.   | USD      | 961                        | 152,487                | 0.54               |
| Chipotle Mexican Grill, Inc. 'A'  | USD      | 5,150                      | 301,047                | 1.06               |
| Constellation Energy Corp.  | USD      | 1,294                      | 241,800                | 0.85               |
| Costco Wholesale Corp.  | USD      | 551                        | 436,990                | 1.54               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 976                        | 348,956                | 1.23               |
| Deckers Outdoor Corp.   | USD      | 283                        | 255,591                | 0.90               |
| Dell Technologies, Inc. 'C'   | USD      | 2,393                      | 307,925                | 1.09               |
| DraftKings, Inc. 'A'  | USD      | 2,258                      | 80,418                 | 0.28               |
| Duolingo, Inc. 'A'  | USD      | 154                        | 29,984                 | 0.11               |
| Eli Lilly & Co.   | USD      | 677                        | 571,908                | 2.02               |
| EMCOR Group, Inc.   | USD      | 792                        | 269,786                | 0.95               |
| Fair Isaac Corp.  | USD      | 113                        | 156,957                | 0.55               |
| Frontdoor, Inc.   | USD      | 2,714                      | 85,567                 | 0.30               |
| GoDaddy, Inc. 'A'   | USD      | 1,586                      | 206,746                | 0.73               |
| Guidewire Software, Inc.  | USD      | 981                        | 126,214                | 0.45               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 2,210                      | 207,318                | 0.73               |
| HubSpot, Inc.   | USD      | 359                        | 197,560                | 0.70               |
| Itron, Inc.   | USD      | 658                        | 60,756                 | 0.21               |
| JPMorgan Chase & Co.  | USD      | 2,921                      | 551,249                | 1.95               |
| KB Home   | USD      | 1,506                      | 98,615                 | 0.35               |
| KKR & Co., Inc. 'A'   | USD      | 2,450                      | 240,577                | 0.85               |
| Leidos Holdings, Inc.   | USD      | 1,515                      | 206,212                | 0.73               |
| Lennar Corp. 'A'  | USD      | 1,782                      | 249,189                | 0.88               |
| Lennox International, Inc.  | USD      | 278                        | 138,768                | 0.49               |
| Manhattan Associates, Inc.  | USD      | 791                        | 182,061                | 0.64               |
| Medpace Holdings, Inc.  | USD      | 108                        | 41,502                 | 0.15               |
| Micron Technology, Inc.   | USD      | 2,566                      | 314,911                | 1.11               |
| Microsoft Corp.   | USD      | 3,402                      | 1,418,730              | 5.01               |
| NetApp, Inc.  | USD      | 1,092                      | 131,234                | 0.46               |
| NewMarket Corp.   | USD      | 146                        | 70,234                 | 0.25               |
| Nutanix, Inc. 'A'   | USD      | 3,339                      | 177,114                | 0.62               |
| NVIDIA Corp.  | USD      | 12,700                     | 1,463,922              | 5.17               |
| OSI Systems, Inc.   | USD      | 424                        | 54,405                 | 0.19               |
| Owens Corning   | USD      | 930                        | 150,744                | 0.53               |
| PACCAR, Inc.  | USD      | 2,589                      | 248,670                | 0.88               |
| Parsons Corp.   | USD      | 2,282                      | 174,192                | 0.61               |
| Pilgrim's Pride Corp.   | USD      | 3,984                      | 143,078                | 0.50               |
| Progressive Corp. (The)   | USD      | 1,593                      | 308,731                | 1.09               |
| QUALCOMM, Inc.  | USD      | 1,842                      | 342,328                | 1.21               |
| Reinsurance Group of America, Inc.  | USD      | 893                        | 171,034                | 0.60               |
| Roper Technologies, Inc.  | USD      | 452                        | 237,718                | 0.84               |
| Skyward Specialty Insurance Group, Inc.   | USD      | 2,764                      | 93,307                 | 0.33               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Sprouts Farmers Market, Inc.  | USD      | 2,222                      | 173,448                | 0.61               |
| Stryker Corp.   | USD      | 1,106                      | 351,123                | 1.24               |
| Super Micro Computer, Inc.  | USD      | 364                        | 278,277                | 0.98               |
| Texas Roadhouse, Inc. 'A'   | USD      | 1,052                      | 168,546                | 0.59               |
| Toll Brothers, Inc.   | USD      | 1,956                      | 210,209                | 0.74               |
| TopBuild Corp.  | USD      | 181                        | 65,065                 | 0.23               |
| Tradeweb Markets, Inc. 'A'  | USD      | 1,745                      | 172,587                | 0.61               |
| TransDigm Group, Inc.   | USD      | 263                        | 313,517                | 1.11               |
| Universal Health Services, Inc. 'B'   | USD      | 840                        | 144,942                | 0.51               |
| Vulcan Materials Co.  | USD      | 868                        | 201,403                | 0.71               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 665                        | 98,067                 | 0.35               |
| Wingstop, Inc.  | USD      | 285                        | 112,394                | 0.40               |
|   |          |                            | <b>17,959,292</b>      | <b>63.38</b>       |
| Total Equities  |          |                            | <b>27,856,994</b>      | <b>98.31</b>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <b>27,856,994</b>      | <b>98.31</b>       |
| <b>Total Investments</b>  |          |                            | <b>27,856,994</b>      | <b>98.31</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>7,652</b>           | <b>0.03</b>        |
| <b>Cash</b>   |          |                            | <b>417,708</b>         | <b>1.47</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>51,998</b>          | <b>0.19</b>        |
| <b>Total net assets</b>   |          |                            | <b>28,334,352</b>      | <b>100.00</b>      |

### Robeco QI Global Momentum Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 2                      | USD      | 515,185                   | (199)                            | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(199)</b>                     | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(199)</b>                     | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 20,802                     | 366,063                | 0.08               |
| Brambles Ltd.   | AUD      | 12,270                     | 111,095                | 0.03               |
| Challenger Ltd.   | AUD      | 97,113                     | 424,210                | 0.10               |
| Cochlear Ltd.   | AUD      | 482                        | 99,762                 | 0.02               |
| Dexus, REIT   | AUD      | 88,364                     | 356,809                | 0.08               |
| Fortescue Ltd.  | AUD      | 107,669                    | 1,436,458              | 0.33               |
| Goodman Group, REIT   | AUD      | 69,916                     | 1,513,968              | 0.35               |
| GPT Group (The), REIT   | AUD      | 206,662                    | 515,117                | 0.12               |
| JB Hi-Fi Ltd.   | AUD      | 31,291                     | 1,193,513              | 0.28               |
| Rio Tinto Ltd.  | AUD      | 2,760                      | 204,664                | 0.05               |
| Scentre Group, REIT   | AUD      | 35,739                     | 69,484                 | 0.02               |
| Wesfarmers Ltd.   | AUD      | 7,494                      | 304,378                | 0.07               |
|   |          |                            | <u>6,595,521</u>       | <u>1.53</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| OMV AG  | EUR      | 1,389                      | 56,477                 | 0.01               |
|   |          |                            | <u>56,477</u>          | <u>0.01</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 15,775                     | 1,484,991              | 0.34               |
| Everest Group Ltd.  | USD      | 343                        | 121,941                | 0.03               |
|   |          |                            | <u>1,606,932</u>       | <u>0.37</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 5,795                      | 353,581                | 0.08               |
| Canadian Imperial Bank of Commerce  | CAD      | 34,206                     | 1,517,256              | 0.35               |
| Constellation Software, Inc.  | CAD      | 92                         | 247,287                | 0.06               |
| Descartes Systems Group, Inc. (The)   | CAD      | 8,699                      | 786,246                | 0.18               |
| Fairfax Financial Holdings Ltd.   | CAD      | 1,061                      | 1,125,969              | 0.26               |
| Fortis, Inc.  | CAD      | 3,407                      | 123,523                | 0.03               |
| George Weston Ltd.  | CAD      | 117                        | 15,700                 | –                  |
| Gildan Activewear, Inc.   | CAD      | 2,178                      | 77,064                 | 0.02               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 47,127                     | 1,280,582              | 0.30               |
| iA Financial Corp., Inc.  | CAD      | 4,027                      | 235,904                | 0.05               |
| Keyera Corp.  | CAD      | 52,564                     | 1,358,070              | 0.31               |
| Kinross Gold Corp.  | CAD      | 103,801                    | 806,185                | 0.19               |
| Loblaw Cos. Ltd.  | CAD      | 1,218                      | 131,805                | 0.03               |
| Manulife Financial Corp.  | CAD      | 64,806                     | 1,609,844              | 0.37               |
| National Bank of Canada   | CAD      | 1,992                      | 147,390                | 0.03               |
| Parkland Corp.  | CAD      | 31,227                     | 816,592                | 0.19               |
| Power Corp. of Canada   | CAD      | 3,272                      | 84,827                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Stantec, Inc.   | CAD      | 15,770                     | 1,231,573              | 0.29               |
| Thomson Reuters Corp.   | CAD      | 9,467                      | 1,488,675              | 0.35               |
| Toromont Industries Ltd.  | CAD      | 916                        | 75,658                 | 0.02               |
| WSP Global, Inc.  | CAD      | 873                        | 126,813                | 0.03               |
|   |          |                            | <u>13,640,544</u>      | <u>3.16</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Sea Ltd., ADR   | USD      | 2,501                      | 166,663                | 0.04               |
|   |          |                            | <u>166,663</u>         | <u>0.04</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 36,122                     | 1,590,143              | 0.37               |
|   |          |                            | <u>1,590,143</u>       | <u>0.37</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Genmab A/S  | DKK      | 4,727                      | 1,106,090              | 0.26               |
| Novo Nordisk A/S 'B'  | DKK      | 32,197                     | 4,341,605              | 1.01               |
| Novonosis (Novozymes) B 'B'   | DKK      | 1,710                      | 97,705                 | 0.02               |
| Pandora A/S   | DKK      | 4,699                      | 662,244                | 0.15               |
|   |          |                            | <u>6,207,644</u>       | <u>1.44</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 413,635                    | 1,471,920              | 0.34               |
| Nordea Bank Abp   | EUR      | 9,977                      | 110,895                | 0.03               |
| Nordea Bank Abp   | SEK      | 124,113                    | 1,378,906              | 0.32               |
|   |          |                            | <u>2,961,721</u>       | <u>0.69</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cie de Saint-Gobain SA  | EUR      | 11,810                     | 857,642                | 0.20               |
| Danone SA   | EUR      | 11,128                     | 635,186                | 0.15               |
| Gecina SA, REIT   | EUR      | 327                        | 28,106                 | 0.01               |
| Hermes International SCA  | EUR      | 221                        | 472,940                | 0.11               |
| Klepierre SA, REIT  | EUR      | 47,940                     | 1,197,541              | 0.28               |
| Legrand SA  | EUR      | 14,149                     | 1,310,764              | 0.30               |
| L'Oreal SA  | EUR      | 4,221                      | 1,730,821              | 0.40               |
| Publicis Groupe SA  | EUR      | 12,931                     | 1,285,083              | 0.30               |
| Sanofi SA   | EUR      | 1,001                      | 90,030                 | 0.02               |
| Schneider Electric SE   | EUR      | 9,500                      | 2,130,850              | 0.49               |
| TotalEnergies SE  | EUR      | 35,898                     | 2,237,522              | 0.52               |
| Valeo SE  | EUR      | 96,924                     | 963,231                | 0.22               |
| Vivendi SE  | EUR      | 4,725                      | 46,097                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 12,985,813             | 3.01               |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 1,092                      | 243,516                | 0.06               |
| Allianz SE  | EUR      | 1,765                      | 458,018                | 0.11               |
| Bayerische Motoren Werke AG   | EUR      | 3,201                      | 282,904                | 0.07               |
| Daimler Truck Holding AG  | EUR      | 1,750                      | 65,048                 | 0.01               |
| Deutsche Bank AG  | EUR      | 12,793                     | 190,718                | 0.04               |
| E.ON SE   | EUR      | 109,659                    | 1,343,871              | 0.31               |
| Fresenius SE & Co. KGaA   | EUR      | 16,601                     | 462,836                | 0.11               |
| Henkel AG & Co. KGaA  | EUR      | 411                        | 30,188                 | 0.01               |
| Henkel AG & Co. KGaA Preference   | EUR      | 2,484                      | 206,719                | 0.05               |
| Knorr-Bremse AG   | EUR      | 7,121                      | 507,727                | 0.12               |
| Merck KGaA  | EUR      | 649                        | 100,433                | 0.02               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 2,614                      | 1,220,738              | 0.28               |
| SAP SE  | EUR      | 6,658                      | 1,261,824              | 0.29               |
| Sartorius AG Preference   | EUR      | 209                        | 45,771                 | 0.01               |
| Siemens AG  | EUR      | 2,702                      | 469,391                | 0.11               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 1,925                      | 103,565                | 0.02               |
|   |          |                            | 6,993,267              | 1.62               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| BOC Hong Kong Holdings Ltd.   | HKD      | 25,500                     | 73,292                 | 0.02               |
| Hang Lung Properties Ltd.   | HKD      | 259,000                    | 206,145                | 0.05               |
| Swire Properties Ltd.   | HKD      | 125,400                    | 186,431                | 0.04               |
|   |          |                            | 465,868                | 0.11               |
| <i>Ireland</i>  |          |                            |                        |                    |
| CRH plc   | GBP      | 3,825                      | 265,997                | 0.06               |
| DCC plc   | GBP      | 983                        | 64,232                 | 0.02               |
| Jazz Pharmaceuticals plc  | USD      | 2,570                      | 255,933                | 0.06               |
| Kerry Group plc 'A'   | EUR      | 816                        | 61,730                 | 0.01               |
| Medtronic plc   | USD      | 11,343                     | 833,037                | 0.19               |
| Trane Technologies plc  | USD      | 5,512                      | 1,691,684              | 0.39               |
|   |          |                            | 3,172,613              | 0.73               |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 936                        | 144,101                | 0.03               |
| Nice Ltd.   | ILS      | 1,971                      | 300,764                | 0.07               |
|   |          |                            | 444,865                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Hera SpA  | EUR      | 165,535                    | 528,719                | 0.12               |
| Intesa Sanpaolo SpA   | EUR      | 141,980                    | 492,812                | 0.12               |
| Prysmian SpA  | EUR      | 20,440                     | 1,181,841              | 0.28               |
| Terna - Rete Elettrica Nazionale  | EUR      | 169,340                    | 1,222,296              | 0.28               |
| UniCredit SpA   | EUR      | 45,254                     | 1,566,015              | 0.36               |
|   |          |                            | 4,991,683              | 1.16               |
| <i>Japan</i>  |          |                            |                        |                    |
| Anritsu Corp.   | JPY      | 22,800                     | 163,063                | 0.04               |
| Azbil Corp.   | JPY      | 28,200                     | 732,964                | 0.17               |
| Brother Industries Ltd.   | JPY      | 13,400                     | 220,041                | 0.05               |
| Dai Nippon Printing Co. Ltd.  | JPY      | 4,700                      | 147,541                | 0.03               |
| Dai-ichi Life Holdings, Inc.  | JPY      | 6,600                      | 164,539                | 0.04               |
| Daiwa Securities Group, Inc.  | JPY      | 195,300                    | 1,389,970              | 0.32               |
| Disco Corp.   | JPY      | 4,000                      | 1,416,227              | 0.33               |
| Fast Retailing Co. Ltd.   | JPY      | 1,300                      | 305,844                | 0.07               |
| Fuji Electric Co. Ltd.  | JPY      | 1,300                      | 69,011                 | 0.02               |
| Hitachi Ltd.  | JPY      | 38,000                     | 793,716                | 0.18               |
| Hoya Corp.  | JPY      | 3,100                      | 336,340                | 0.08               |
| Kao Corp.   | JPY      | 14,300                     | 541,139                | 0.12               |
| Kokuyo Co. Ltd.   | JPY      | 71,500                     | 1,118,524              | 0.26               |
| Komatsu Ltd.  | JPY      | 49,300                     | 1,335,719              | 0.31               |
| LY Corp.  | JPY      | 17,500                     | 39,476                 | 0.01               |
| MEIJI Holdings Co. Ltd.   | JPY      | 2,900                      | 58,353                 | 0.01               |
| Mitsubishi Electric Corp.   | JPY      | 12,700                     | 189,135                | 0.04               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 178,300                    | 1,788,154              | 0.41               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 20,100                     | 171,210                | 0.04               |
| Mizuho Financial Group, Inc.  | JPY      | 18,060                     | 351,768                | 0.08               |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 10,500                     | 217,733                | 0.05               |
| Nintendo Co. Ltd.   | JPY      | 29,200                     | 1,449,146              | 0.34               |
| Nippon Steel Corp.  | JPY      | 6,900                      | 136,118                | 0.03               |
| Niterra Co. Ltd.  | JPY      | 8,200                      | 222,121                | 0.05               |
| Nitto Denko Corp.   | JPY      | 1,000                      | 73,723                 | 0.02               |
| Nomura Holdings, Inc.   | JPY      | 90,400                     | 483,457                | 0.11               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 2,100                      | 26,755                 | 0.01               |
| ORIX Corp.  | JPY      | 8,500                      | 175,126                | 0.04               |
| Otsuka Holdings Co. Ltd.  | JPY      | 3,000                      | 117,806                | 0.03               |
| Recruit Holdings Co. Ltd.   | JPY      | 38,100                     | 1,902,108              | 0.44               |
| Renesas Electronics Corp.   | JPY      | 8,900                      | 155,335                | 0.04               |
| Ricoh Co. Ltd.  | JPY      | 120,700                    | 963,000                | 0.22               |
| Ryohin Keikaku Co. Ltd.   | JPY      | 17,000                     | 263,675                | 0.06               |
| SCREEN Holdings Co. Ltd.  | JPY      | 4,200                      | 353,245                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Shionogi & Co. Ltd.   | JPY      | 2,100                      | 76,459                 | 0.02               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 26,600                     | 1,654,769              | 0.38               |
| Suzuken Co. Ltd.  | JPY      | 40,400                     | 1,145,671              | 0.26               |
| Tokio Marine Holdings, Inc.   | JPY      | 14,500                     | 505,056                | 0.12               |
| Tokyo Electron Ltd.   | JPY      | 9,600                      | 1,943,368              | 0.45               |
| TOPPAN Holdings, Inc.   | JPY      | 1,200                      | 30,856                 | 0.01               |
| Toyoda Gosei Co. Ltd.   | JPY      | 62,500                     | 1,025,403              | 0.24               |
| Yokogawa Electric Corp.   | JPY      | 53,000                     | 1,195,870              | 0.28               |
|   |          |                            | <u>25,449,534</u>      | <u>5.89</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Experian plc  | GBP      | 5,122                      | 222,681                | 0.05               |
| Ferguson plc  | USD      | 7,282                      | 1,315,754              | 0.31               |
|   |          |                            | <u>1,538,435</u>       | <u>0.36</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Samsonite International SA, Reg. S, 144A  | HKD      | 352,800                    | 982,391                | 0.23               |
| Spotify Technology SA   | USD      | 4,431                      | 1,297,321              | 0.30               |
|   |          |                            | <u>2,279,712</u>       | <u>0.53</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| AerCap Holdings NV  | USD      | 1,003                      | 87,222                 | 0.02               |
| ASM International NV  | EUR      | 305                        | 217,099                | 0.05               |
| ASML Holding NV   | EUR      | 2,284                      | 2,202,233              | 0.51               |
| EXOR NV   | EUR      | 806                        | 78,746                 | 0.02               |
| Koninklijke Ahold Delhaize NV   | EUR      | 35,141                     | 969,540                | 0.22               |
| NN Group NV   | EUR      | 1,620                      | 70,389                 | 0.02               |
| NXP Semiconductors NV   | USD      | 6,881                      | 1,727,649              | 0.40               |
| Wolters Kluwer NV   | EUR      | 10,184                     | 1,576,483              | 0.36               |
|   |          |                            | <u>6,929,361</u>       | <u>1.60</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Xero Ltd.   | AUD      | 2,118                      | 180,022                | 0.04               |
|   |          |                            | <u>180,022</u>         | <u>0.04</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 15,156                     | 403,688                | 0.09               |
|   |          |                            | <u>403,688</u>         | <u>0.09</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 16,600                     | 58,083                 | 0.01               |
|   |          |                            | <u>58,083</u>          | <u>0.01</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 64,269                     | 1,583,618              | 0.37               |
| Keppel REIT   | SGD      | 656,800                    | 377,578                | 0.09               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 10,700                     | 106,301                | 0.02               |
| United Overseas Bank Ltd.   | SGD      | 64,800                     | 1,397,727              | 0.32               |
|   |          |                            | <u>3,465,224</u>       | <u>0.80</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Aena SME SA, Reg. S, 144A   | EUR      | 513                        | 96,444                 | 0.02               |
| Amadeus IT Group SA 'A'   | EUR      | 19,930                     | 1,238,450              | 0.29               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 137,467                    | 1,285,591              | 0.30               |
| CaixaBank SA  | EUR      | 12,332                     | 60,957                 | 0.01               |
| Iberdrola SA  | EUR      | 45,348                     | 549,391                | 0.13               |
| Industria de Diseno Textil SA   | EUR      | 35,119                     | 1,628,117              | 0.38               |
| Telefonica SA   | EUR      | 33,180                     | 131,393                | 0.03               |
|   |          |                            | <u>4,990,343</u>       | <u>1.16</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 20,250                     | 355,399                | 0.08               |
| Atlas Copco AB 'B'  | SEK      | 12,951                     | 195,291                | 0.04               |
| Epiroc AB 'B'   | SEK      | 1,510                      | 25,783                 | –                  |
| Industrivarden AB 'A'   | SEK      | 133                        | 4,226                  | –                  |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 105,247                    | 1,451,197              | 0.34               |
| SKF AB 'B'  | SEK      | 3,706                      | 69,483                 | 0.02               |
| Volvo AB 'B'  | SEK      | 55,537                     | 1,326,522              | 0.31               |
|   |          |                            | <u>3,427,901</u>       | <u>0.79</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 36,328                     | 1,883,025              | 0.44               |
| Alcon, Inc.   | CHF      | 3,317                      | 276,292                | 0.06               |
| Bunge Global SA   | USD      | 1,100                      | 109,584                | 0.03               |
| Chubb Ltd.  | USD      | 7,760                      | 1,846,905              | 0.43               |
| Clariant AG   | CHF      | 9,222                      | 135,399                | 0.03               |
| Garmin Ltd.   | USD      | 9,625                      | 1,463,126              | 0.34               |
| Givaudan SA   | CHF      | 353                        | 1,561,437              | 0.36               |
| Logitech International SA   | CHF      | 9,221                      | 832,219                | 0.19               |
| Novartis AG   | CHF      | 26,717                     | 2,667,887              | 0.62               |
| PSP Swiss Property AG   | CHF      | 3,246                      | 388,614                | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 157                        | 44,635                 | 0.01               |
| Sandoz Group AG   | CHF      | 3,232                      | 109,202                | 0.02               |
| Swiss Re AG   | CHF      | 2,608                      | 301,941                | 0.07               |
| UBS Group AG  | CHF      | 14,044                     | 385,706                | 0.09               |
|   |          |                            | 12,005,972             | 2.78               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 41,510                     | 1,501,111              | 0.35               |
| Associated British Foods plc  | GBP      | 2,685                      | 78,349                 | 0.02               |
| AstraZeneca plc   | GBP      | 5,265                      | 767,298                | 0.18               |
| Aviva plc   | GBP      | 27,141                     | 152,570                | 0.03               |
| Barclays plc  | GBP      | 102,205                    | 251,825                | 0.06               |
| Barratt Developments plc  | GBP      | 10,038                     | 55,906                 | 0.01               |
| ConvaTec Group plc, Reg. S, 144A  | GBP      | 314,263                    | 870,321                | 0.20               |
| GSK plc   | GBP      | 97,286                     | 1,755,043              | 0.41               |
| Haleon plc  | GBP      | 46,364                     | 176,414                | 0.04               |
| InterContinental Hotels Group plc   | GBP      | 1,323                      | 129,922                | 0.03               |
| Investec plc  | GBP      | 151,740                    | 1,026,411              | 0.24               |
| J Sainsbury plc   | GBP      | 95,196                     | 286,317                | 0.07               |
| Land Securities Group plc, REIT   | GBP      | 5,331                      | 38,953                 | 0.01               |
| National Grid plc   | GBP      | 117,154                    | 1,219,576              | 0.28               |
| NatWest Group plc   | GBP      | 20,439                     | 75,166                 | 0.02               |
| Next plc  | GBP      | 1,056                      | 112,546                | 0.02               |
| RELX plc  | EUR      | 43,139                     | 1,853,251              | 0.43               |
| Sage Group plc (The)  | GBP      | 6,969                      | 89,472                 | 0.02               |
| Tesco plc   | GBP      | 384,781                    | 1,388,747              | 0.32               |
| Unilever plc  | EUR      | 7,713                      | 395,523                | 0.09               |
| United Utilities Group plc  | GBP      | 6,083                      | 70,499                 | 0.02               |
| Vodafone Group plc  | GBP      | 1,382,739                  | 1,137,718              | 0.26               |
| Wise plc 'A'  | GBP      | 7,357                      | 59,136                 | 0.01               |
|   |          |                            | 13,492,074             | 3.12               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 20,647                     | 3,304,291              | 0.77               |
| Acuity Brands, Inc.   | USD      | 3,101                      | 698,582                | 0.16               |
| Adobe, Inc.   | USD      | 1,681                      | 871,344                | 0.20               |
| Advanced Micro Devices, Inc.  | USD      | 928                        | 140,453                | 0.03               |
| Aflac, Inc.   | USD      | 3,338                      | 278,159                | 0.06               |
| AGCO Corp.  | USD      | 10,620                     | 969,896                | 0.22               |
| Agilent Technologies, Inc.  | USD      | 8,999                      | 1,088,444              | 0.25               |
| Airbnb, Inc. 'A'  | USD      | 5,747                      | 813,079                | 0.19               |
| Align Technology, Inc.  | USD      | 4,974                      | 1,120,479              | 0.26               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 9,993                      | 1,488,670              | 0.35               |
| Ally Financial, Inc.  | USD      | 23,262                     | 861,025                | 0.20               |
| Alphabet, Inc. 'A'  | USD      | 47,146                     | 8,012,730              | 1.86               |
| Alphabet, Inc. 'C'  | USD      | 35,547                     | 6,083,537              | 1.41               |
| Amazon.com, Inc.  | USD      | 62,718                     | 11,308,844             | 2.62               |
| American Express Co.  | USD      | 10,008                     | 2,162,214              | 0.50               |
| Ameriprise Financial, Inc.  | USD      | 3,751                      | 1,495,115              | 0.35               |
| Amgen, Inc.   | USD      | 7,475                      | 2,179,206              | 0.50               |
| ANSYS, Inc.   | USD      | 580                        | 173,987                | 0.04               |
| Apple, Inc.   | USD      | 92,183                     | 18,115,776             | 4.20               |
| Applied Materials, Inc.   | USD      | 11,736                     | 2,584,165              | 0.60               |
| AppLovin Corp. 'A'  | USD      | 3,519                      | 273,246                | 0.06               |
| Arista Networks, Inc.   | USD      | 773                        | 252,784                | 0.06               |
| Assurant, Inc.  | USD      | 363                        | 56,309                 | 0.01               |
| AT&T, Inc.  | USD      | 121,535                    | 2,167,048              | 0.50               |
| Atlassian Corp. 'A'   | USD      | 1,126                      | 185,833                | 0.04               |
| Autodesk, Inc.  | USD      | 1,594                      | 368,029                | 0.09               |
| Automatic Data Processing, Inc.   | USD      | 3,064                      | 682,385                | 0.16               |
| AvalonBay Communities, Inc., REIT   | USD      | 7,893                      | 1,523,660              | 0.35               |
| Avery Dennison Corp.  | USD      | 548                        | 111,799                | 0.03               |
| Ball Corp.  | USD      | 10,542                     | 590,372                | 0.14               |
| Bank of America Corp.   | USD      | 47,765                     | 1,772,441              | 0.41               |
| Bank of New York Mellon Corp. (The)   | USD      | 28,741                     | 1,606,063              | 0.37               |
| Biogen, Inc.  | USD      | 6,640                      | 1,436,235              | 0.33               |
| Block, Inc. 'A'   | USD      | 4,491                      | 270,235                | 0.06               |
| Booking Holdings, Inc.  | USD      | 593                        | 2,191,901              | 0.51               |
| BorgWarner, Inc.  | USD      | 17,117                     | 514,907                | 0.12               |
| Boston Scientific Corp.   | USD      | 28,014                     | 2,012,930              | 0.47               |
| Bristol-Myers Squibb Co.  | USD      | 46,226                     | 1,791,244              | 0.42               |
| Broadcom, Inc.  | USD      | 1,910                      | 2,861,266              | 0.66               |
| Brown & Brown, Inc.   | USD      | 16,500                     | 1,376,501              | 0.32               |
| Builders FirstSource, Inc.  | USD      | 4,583                      | 591,867                | 0.14               |
| Cadence Design Systems, Inc.  | USD      | 6,393                      | 1,835,732              | 0.43               |
| Capital One Financial Corp.   | USD      | 2,544                      | 328,637                | 0.08               |
| Cardinal Health, Inc.   | USD      | 3,759                      | 344,842                | 0.08               |
| Carlisle Cos., Inc.   | USD      | 3,524                      | 1,332,363              | 0.31               |
| Cboe Global Markets, Inc.   | USD      | 8,161                      | 1,294,947              | 0.30               |
| CBRE Group, Inc. 'A'  | USD      | 16,598                     | 1,380,031              | 0.32               |
| Centene Corp.   | USD      | 24,062                     | 1,488,510              | 0.34               |
| Cheniere Energy, Inc.   | USD      | 8,099                      | 1,321,155              | 0.31               |
| Church & Dwight Co., Inc.   | USD      | 1,937                      | 187,383                | 0.04               |
| Cigna Group (The)   | USD      | 5,921                      | 1,826,270              | 0.42               |
| Citigroup, Inc.   | USD      | 32,001                     | 1,894,829              | 0.44               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Clorox Co. (The)  | USD      | 9,876                      | 1,257,549              | 0.29               |
| CME Group, Inc.   | USD      | 8,501                      | 1,559,409              | 0.36               |
| Colgate-Palmolive Co.   | USD      | 19,688                     | 1,782,621              | 0.41               |
| Consolidated Edison, Inc.   | USD      | 16,667                     | 1,390,588              | 0.32               |
| Costco Wholesale Corp.  | USD      | 2,967                      | 2,353,086              | 0.55               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 5,227                      | 1,868,845              | 0.43               |
| Cummins, Inc.   | USD      | 5,941                      | 1,535,098              | 0.36               |
| Datadog, Inc. 'A'   | USD      | 1,913                      | 231,488                | 0.05               |
| Deckers Outdoor Corp.   | USD      | 1,588                      | 1,434,201              | 0.33               |
| Dell Technologies, Inc. 'C'   | USD      | 6,199                      | 797,671                | 0.19               |
| Dexcom, Inc.  | USD      | 855                        | 90,450                 | 0.02               |
| DocuSign, Inc. 'A'  | USD      | 17,867                     | 891,891                | 0.21               |
| DoorDash, Inc. 'A'  | USD      | 13,531                     | 1,373,363              | 0.32               |
| Dropbox, Inc. 'A'   | USD      | 62,425                     | 1,308,784              | 0.30               |
| DuPont de Nemours, Inc.   | USD      | 20,217                     | 1,518,326              | 0.35               |
| eBay, Inc.  | USD      | 28,351                     | 1,421,055              | 0.33               |
| Ecolab, Inc.  | USD      | 7,282                      | 1,617,090              | 0.37               |
| Edison International  | USD      | 10,307                     | 690,595                | 0.16               |
| Electronic Arts, Inc.   | USD      | 11,472                     | 1,491,387              | 0.35               |
| Elevance Health, Inc.   | USD      | 4,062                      | 2,053,684              | 0.48               |
| Eli Lilly & Co.   | USD      | 3,284                      | 2,774,218              | 0.64               |
| Emerson Electric Co.  | USD      | 3,510                      | 360,776                | 0.08               |
| Equitable Holdings, Inc.  | USD      | 17,869                     | 681,248                | 0.16               |
| Equity Residential, REIT  | USD      | 21,687                     | 1,403,104              | 0.33               |
| Etsy, Inc.  | USD      | 17,715                     | 974,883                | 0.23               |
| Eversource Energy   | USD      | 25,723                     | 1,361,093              | 0.32               |
| Exelon Corp.  | USD      | 6,720                      | 217,009                | 0.05               |
| Expedia Group, Inc.   | USD      | 10,052                     | 1,181,667              | 0.27               |
| Extra Space Storage, Inc., REIT   | USD      | 1,566                      | 227,079                | 0.05               |
| F5, Inc.  | USD      | 5,252                      | 843,995                | 0.20               |
| Fiserv, Inc.  | USD      | 11,468                     | 1,594,766              | 0.37               |
| Fortinet, Inc.  | USD      | 6,496                      | 365,303                | 0.08               |
| Fortive Corp.   | USD      | 1,026                      | 70,937                 | 0.02               |
| Fortune Brands Innovations, Inc.  | USD      | 894                        | 54,170                 | 0.01               |
| Fox Corp. 'B'   | USD      | 568                        | 16,970                 | –                  |
| General Mills, Inc.   | USD      | 13,809                     | 815,076                | 0.19               |
| General Motors Co.  | USD      | 9,218                      | 399,597                | 0.09               |
| Genuine Parts Co.   | USD      | 952                        | 122,865                | 0.03               |
| Gilead Sciences, Inc.   | USD      | 28,845                     | 1,846,564              | 0.43               |
| GoDaddy, Inc. 'A'   | USD      | 10,978                     | 1,431,058              | 0.33               |
| Goldman Sachs Group, Inc. (The)   | USD      | 5,329                      | 2,249,044              | 0.52               |
| H&R Block, Inc.   | USD      | 25,624                     | 1,296,561              | 0.30               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 15,083                     | 1,414,924              | 0.33               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Hasbro, Inc.  | USD      | 1,063                      | 58,022                 | 0.01               |
| Hewlett Packard Enterprise Co.  | USD      | 8,625                      | 170,367                | 0.04               |
| Hilton Worldwide Holdings, Inc.   | USD      | 6,699                      | 1,363,865              | 0.32               |
| Hologic, Inc.   | USD      | 2,220                      | 153,800                | 0.04               |
| Home Depot, Inc. (The)  | USD      | 2,014                      | 646,885                | 0.15               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 49,906                     | 837,238                | 0.19               |
| HP, Inc.  | USD      | 17,535                     | 572,965                | 0.13               |
| HubSpot, Inc.   | USD      | 2,724                      | 1,499,032              | 0.35               |
| Incyte Corp.  | USD      | 22,947                     | 1,297,921              | 0.30               |
| Ingersoll Rand, Inc.  | USD      | 16,420                     | 1,391,736              | 0.32               |
| International Business Machines Corp.   | USD      | 3,682                      | 594,170                | 0.14               |
| International Flavors & Fragrances, Inc.  | USD      | 16,171                     | 1,436,567              | 0.33               |
| Intuit, Inc.  | USD      | 1,490                      | 913,686                | 0.21               |
| Intuitive Surgical, Inc.  | USD      | 412                        | 171,008                | 0.04               |
| Johnson & Johnson   | USD      | 5,842                      | 796,703                | 0.18               |
| JPMorgan Chase & Co.  | USD      | 27,041                     | 5,103,161              | 1.18               |
| Juniper Networks, Inc.  | USD      | 2,490                      | 84,708                 | 0.02               |
| Kellanova   | USD      | 25,938                     | 1,395,945              | 0.32               |
| Kenvue, Inc.  | USD      | 14,016                     | 237,752                | 0.06               |
| Keysight Technologies, Inc.   | USD      | 1,543                      | 196,879                | 0.05               |
| Kimberly-Clark Corp.  | USD      | 1,391                      | 179,367                | 0.04               |
| Kinder Morgan, Inc.   | USD      | 81,839                     | 1,517,276              | 0.35               |
| KLA Corp.   | USD      | 615                        | 473,127                | 0.11               |
| Kraft Heinz Co. (The)   | USD      | 33,331                     | 1,002,029              | 0.23               |
| Kroger Co. (The)  | USD      | 24,515                     | 1,142,089              | 0.26               |
| Lam Research Corp.  | USD      | 2,228                      | 2,213,656              | 0.51               |
| Lennox International, Inc.  | USD      | 2,874                      | 1,434,600              | 0.33               |
| Liberty Media Corp-Liberty Formula One 'C'  | USD      | 1,459                      | 97,798                 | 0.02               |
| Loews Corp.   | USD      | 4,692                      | 327,203                | 0.08               |
| Lululemon Athletica, Inc.   | USD      | 3,449                      | 961,247                | 0.22               |
| Manhattan Associates, Inc.  | USD      | 467                        | 107,487                | 0.03               |
| ManpowerGroup, Inc.   | USD      | 19,081                     | 1,242,691              | 0.29               |
| Marriott International, Inc. 'A'  | USD      | 715                        | 161,293                | 0.04               |
| Martin Marietta Materials, Inc.   | USD      | 440                        | 222,432                | 0.05               |
| Mastercard, Inc. 'A'  | USD      | 1,414                      | 582,039                | 0.14               |
| McKesson Corp.  | USD      | 3,289                      | 1,792,309              | 0.42               |
| MercadoLibre, Inc.  | USD      | 302                        | 463,081                | 0.11               |
| Merck & Co., Inc.   | USD      | 28,207                     | 3,258,247              | 0.75               |
| Meta Platforms, Inc. 'A'  | USD      | 14,727                     | 6,928,526              | 1.60               |
| MetLife, Inc.   | USD      | 3,107                      | 203,481                | 0.05               |
| Mettler-Toledo International, Inc.  | USD      | 1,093                      | 1,425,301              | 0.33               |
| Micron Technology, Inc.   | USD      | 8,949                      | 1,098,262              | 0.25               |
| Microsoft Corp.   | USD      | 49,888                     | 20,804,704             | 4.82               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Moderna, Inc.   | USD      | 934                        | 103,487                | 0.02               |
| Mondelez International, Inc. 'A'  | USD      | 8,173                      | 499,035                | 0.12               |
| Morgan Stanley  | USD      | 1,125                      | 102,019                | 0.02               |
| NetApp, Inc.  | USD      | 12,260                     | 1,473,373              | 0.34               |
| Netflix, Inc.   | USD      | 5,029                      | 3,166,757              | 0.73               |
| Neurocrine Biosciences, Inc.  | USD      | 1,160                      | 149,006                | 0.03               |
| Northern Trust Corp.  | USD      | 1,667                      | 130,623                | 0.03               |
| NVIDIA Corp.  | USD      | 184,750                    | 21,296,025             | 4.93               |
| Oracle Corp.  | USD      | 10,472                     | 1,379,656              | 0.32               |
| Otis Worldwide Corp.  | USD      | 14,378                     | 1,291,370              | 0.30               |
| Owens Corning   | USD      | 7,892                      | 1,279,215              | 0.30               |
| PACCAR, Inc.  | USD      | 14,107                     | 1,354,956              | 0.31               |
| Palo Alto Networks, Inc.  | USD      | 314                        | 99,323                 | 0.02               |
| Pinterest, Inc. 'A'   | USD      | 17,048                     | 701,008                | 0.16               |
| Procter & Gamble Co. (The)  | USD      | 17,899                     | 2,754,283              | 0.64               |
| Prudential Financial, Inc.  | USD      | 13,904                     | 1,520,326              | 0.35               |
| PulteGroup, Inc.  | USD      | 12,541                     | 1,288,327              | 0.30               |
| Qorvo, Inc.   | USD      | 765                        | 82,828                 | 0.02               |
| QUALCOMM, Inc.  | USD      | 14,504                     | 2,695,504              | 0.62               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 2,110                      | 2,069,208              | 0.48               |
| Roper Technologies, Inc.  | USD      | 911                        | 479,118                | 0.11               |
| Ross Stores, Inc.   | USD      | 2,323                      | 314,979                | 0.07               |
| S&P Global, Inc.  | USD      | 2,146                      | 893,040                | 0.21               |
| Salesforce, Inc.  | USD      | 10,485                     | 2,515,226              | 0.58               |
| SBA Communications Corp., REIT 'A'  | USD      | 7,239                      | 1,325,884              | 0.31               |
| ServiceNow, Inc.  | USD      | 3,189                      | 2,340,742              | 0.54               |
| Simon Property Group, Inc., REIT  | USD      | 11,514                     | 1,630,814              | 0.38               |
| Snap, Inc., CDI 'A'   | USD      | 7,116                      | 110,284                | 0.03               |
| SS&C Technologies Holdings, Inc.  | USD      | 10,274                     | 600,767                | 0.14               |
| State Street Corp.  | USD      | 21,141                     | 1,459,701              | 0.34               |
| Stryker Corp.   | USD      | 2,419                      | 767,963                | 0.18               |
| Synchrony Financial   | USD      | 34,098                     | 1,501,362              | 0.35               |
| Target Corp.  | USD      | 12,463                     | 1,721,505              | 0.40               |
| Tesla, Inc.   | USD      | 8,639                      | 1,595,041              | 0.37               |
| TJX Cos., Inc. (The)  | USD      | 7,547                      | 775,297                | 0.18               |
| Travelers Cos., Inc. (The)  | USD      | 5,763                      | 1,093,397              | 0.25               |
| United Rentals, Inc.  | USD      | 456                        | 275,166                | 0.06               |
| United Therapeutics Corp.   | USD      | 1,571                      | 466,939                | 0.11               |
| UnitedHealth Group, Inc.  | USD      | 2,127                      | 1,010,680              | 0.23               |
| Veralto Corp.   | USD      | 1,553                      | 138,339                | 0.03               |
| Verizon Communications, Inc.  | USD      | 62,920                     | 2,421,106              | 0.56               |
| Vertex Pharmaceuticals, Inc.  | USD      | 4,873                      | 2,131,162              | 0.49               |
| Vertiv Holdings Co. 'A'   | USD      | 5,496                      | 443,936                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Visa, Inc. 'A'  | USD      | 7,337                      | 1,796,821              | 0.42               |
| Walmart, Inc.   | USD      | 6,275                      | 396,436                | 0.09               |
| Walt Disney Co. (The)   | USD      | 11,193                     | 1,036,952              | 0.24               |
| Western Digital Corp.   | USD      | 739                        | 52,245                 | 0.01               |
| Western Union Co. (The)   | USD      | 40,755                     | 464,685                | 0.11               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 9,812                      | 1,446,967              | 0.34               |
| Westrock Co.  | USD      | 1,943                      | 91,118                 | 0.02               |
| Williams Cos., Inc. (The)   | USD      | 8,436                      | 334,528                | 0.08               |
| Williams-Sonoma, Inc.   | USD      | 5,134                      | 1,352,636              | 0.31               |
| Workday, Inc. 'A'   | USD      | 5,644                      | 1,177,301              | 0.27               |
| Xerox Holdings Corp.  | USD      | 72,620                     | 787,352                | 0.18               |
| Zoom Video Communications, Inc. 'A'   | USD      | 11,837                     | 653,727                | 0.15               |
|   |          |                            | <b>293,592,038</b>     | <b>67.99</b>       |
| Total Equities  |          |                            | <b>429,692,141</b>     | <b>99.50</b>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <b>429,692,141</b>     | <b>99.50</b>       |
| <b>Total Investments</b>  |          |                            | <b>429,692,141</b>     | <b>99.50</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>66,599</b>          | <b>0.02</b>        |
| <b>Cash</b>   |          |                            | <b>1,864,531</b>       | <b>0.43</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>206,234</b>         | <b>0.05</b>        |
| <b>Total net assets</b>   |          |                            | <b>431,829,505</b>     | <b>100.00</b>      |

### Robeco QI Global Developed Sustainable Enhanced Index Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 8                      | USD      | 2,060,742                 | (3,004)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(3,004)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(3,004)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Brilliance China Automotive Holdings Ltd.   | HKD      | 380,000                    | 399,595                | 0.16               |
| Credicorp Ltd.  | USD      | 2,243                      | 361,863                | 0.14               |
| Kunlun Energy Co. Ltd.  | HKD      | 230,000                    | 238,620                | 0.10               |
| Orient Overseas International Ltd.  | HKD      | 13,500                     | 219,081                | 0.09               |
|   |          |                            | <u>1,219,159</u>       | <u>0.49</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Ambev SA  | BRL      | 124,900                    | 256,571                | 0.10               |
| Banco Bradesco SA   | BRL      | 40,828                     | 82,252                 | 0.03               |
| Banco BTG Pactual SA  | BRL      | 22,500                     | 125,210                | 0.05               |
| Banco do Brasil SA  | BRL      | 159,600                    | 767,478                | 0.31               |
| Banco do Estado do Rio Grande do Sul SA Preference 'B'  | BRL      | 65,600                     | 134,047                | 0.05               |
| BRF SA  | BRL      | 78,200                     | 319,166                | 0.13               |
| Caixa Seguridade Participacoes S/A  | BRL      | 22,000                     | 56,679                 | 0.02               |
| Centrais Eletricas Brasileiras SA   | BRL      | 38,300                     | 247,199                | 0.10               |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR                                   | USD      | 8,817                      | 118,589                | 0.05               |
| Cia De Sanena Do Parana   | BRL      | 43,100                     | 213,853                | 0.09               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 329,445                    | 586,595                | 0.24               |
| Cia Siderurgica Nacional SA   | BRL      | 57,200                     | 132,948                | 0.05               |
| CPFL Energia SA   | BRL      | 38,700                     | 228,043                | 0.09               |
| EcoRodovias Infraestrutura e Logistica SA   | BRL      | 113,500                    | 134,865                | 0.05               |
| Gerdau SA Preference  | BRL      | 175,002                    | 579,092                | 0.23               |
| Hapvida Participacoes e Investimentos S/A, Reg. S, 144A                                       | BRL      | 108,800                    | 75,022                 | 0.03               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 39,588                     | 231,194                | 0.09               |
| Itau Unibanco Holding SA Preference   | BRL      | 121,900                    | 711,282                | 0.29               |
| Itausa SA Preference  | BRL      | 179,928                    | 318,104                | 0.13               |
| JBS SA  | BRL      | 123,200                    | 715,762                | 0.29               |
| Klabin SA   | BRL      | 26,410                     | 101,942                | 0.04               |
| Lojas Renner SA   | BRL      | 27,400                     | 61,564                 | 0.03               |
| Natura & Co. Holding SA   | BRL      | 16,500                     | 46,163                 | 0.02               |
| Petroleo Brasileiro SA, ADR   | USD      | 61,894                     | 896,844                | 0.36               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 117,825                    | 1,607,133              | 0.64               |
| Porto Seguro SA   | BRL      | 76,000                     | 423,480                | 0.17               |
| Suzano SA   | BRL      | 12,600                     | 129,324                | 0.05               |
| Telefonica Brasil SA, ADR   | USD      | 58,768                     | 482,485                | 0.19               |
| TIM SA, ADR   | USD      | 23,211                     | 332,381                | 0.13               |
| TOTVS SA  | BRL      | 38,200                     | 209,278                | 0.08               |
| Ultrapar Participacoes SA   | BRL      | 80,100                     | 311,491                | 0.13               |
| Vibra Energia SA  | BRL      | 167,800                    | 631,389                | 0.25               |
| WEG SA  | BRL      | 12,600                     | 95,706                 | 0.04               |
|   |          |                            | <u>11,363,131</u>      | <u>4.55</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 147,500                    | 579,995                | 0.23               |
| Akeso, Inc., Reg. S, 144A   | HKD      | 8,000                      | 38,681                 | 0.02               |
| Alibaba Group Holding Ltd.  | HKD      | 437,360                    | 3,949,315              | 1.58               |
| Autohome, Inc., ADR   | USD      | 6,006                      | 164,865                | 0.07               |
| Baidu, Inc. 'A'   | HKD      | 118,850                    | 1,297,738              | 0.52               |
| Bosideng International Holdings Ltd.  | HKD      | 716,000                    | 446,617                | 0.18               |
| China Feihe Ltd., Reg. S, 144A  | HKD      | 69,000                     | 31,904                 | 0.01               |
| China Lesso Group Holdings Ltd.   | HKD      | 28,000                     | 11,189                 | –                  |
| China Medical System Holdings Ltd.  | HKD      | 77,000                     | 65,289                 | 0.03               |
| China Resources Land Ltd.   | HKD      | 34,000                     | 115,621                | 0.05               |
| Dongyue Group Ltd.  | HKD      | 63,000                     | 68,508                 | 0.03               |
| Geely Automobile Holdings Ltd.  | HKD      | 641,000                    | 721,673                | 0.29               |
| Giant Biogene Holding Co. Ltd., Reg. S, 144A  | HKD      | 40,600                     | 238,429                | 0.10               |
| Greentown China Holdings Ltd.   | HKD      | 57,500                     | 45,220                 | 0.02               |
| H World Group Ltd., ADR   | USD      | 3,868                      | 128,882                | 0.05               |
| H World Group Ltd.  | HKD      | 26,300                     | 87,584                 | 0.03               |
| Haitian International Holdings Ltd.   | HKD      | 18,000                     | 51,182                 | 0.02               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 166,000                    | 346,994                | 0.14               |
| Horizon Construction Development Ltd.   | HKD      | 38,333                     | 7,365                  | –                  |
| HUTCHMED China Ltd.   | HKD      | 9,500                      | 33,462                 | 0.01               |
| iQIYI, Inc., ADR  | USD      | 17,720                     | 65,033                 | 0.03               |
| JD Logistics, Inc., Reg. S, 144A  | HKD      | 439,800                    | 472,055                | 0.19               |
| JD.com, Inc. 'A'  | HKD      | 111,814                    | 1,479,415              | 0.59               |
| Kanzhun Ltd., ADR   | USD      | 19,351                     | 363,992                | 0.15               |
| KE Holdings, Inc., ADR  | USD      | 16,360                     | 231,494                | 0.09               |
| Kingboard Holdings Ltd.   | HKD      | 38,000                     | 89,459                 | 0.04               |
| Kingsoft Corp. Ltd.   | HKD      | 61,800                     | 178,496                | 0.07               |
| Kuaishou Technology, Reg. S, 144A   | HKD      | 153,300                    | 906,165                | 0.36               |
| Li Auto, Inc. 'A'   | HKD      | 51,400                     | 462,820                | 0.19               |
| Longfor Group Holdings Ltd., Reg. S, 144A   | HKD      | 50,675                     | 69,580                 | 0.03               |
| Lonking Holdings Ltd.   | HKD      | 1,120,000                  | 209,442                | 0.08               |
| Meituan, Reg. S 'B', 144A   | HKD      | 186,750                    | 2,657,469              | 1.06               |
| NetEase, Inc.   | HKD      | 66,700                     | 1,273,788              | 0.51               |
| New Oriental Education & Technology Group, Inc.   | HKD      | 21,900                     | 167,460                | 0.07               |
| PDD Holdings, Inc., ADR   | USD      | 20,841                     | 2,770,811              | 1.11               |
| Pop Mart International Group Ltd., Reg. S, 144A   | HKD      | 45,400                     | 222,424                | 0.09               |
| Qifu Technology, Inc., ADR 'A'  | USD      | 16,918                     | 333,792                | 0.13               |
| Silergy Corp.   | TWD      | 9,000                      | 128,169                | 0.05               |
| Sino Biopharmaceutical Ltd.   | HKD      | 717,000                    | 245,202                | 0.10               |
| Tencent Holdings Ltd.   | HKD      | 219,500                    | 10,469,785             | 4.19               |
| Tencent Music Entertainment Group, ADR  | USD      | 41,051                     | 576,767                | 0.23               |
| Tongcheng Travel Holdings Ltd., Reg. S  | HKD      | 154,800                    | 308,117                | 0.12               |
| Trip.com Group Ltd., ADR  | USD      | 5,157                      | 242,379                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Trip.com Group Ltd.   | HKD      | 23,050                     | 1,105,942              | 0.44               |
| Vipshop Holdings Ltd., ADR  | USD      | 22,216                     | 289,252                | 0.12               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 733,800                    | 1,548,918              | 0.62               |
| XPeng, Inc. 'A'   | HKD      | 7,200                      | 27,251                 | 0.01               |
|   |          |                            | <u>35,325,990</u>      | <u>14.15</u>       |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile, ADR   | USD      | 16,789                     | 379,935                | 0.15               |
| Banco de Chile  | CLP      | 594,725                    | 66,162                 | 0.03               |
| CAP SA  | CLP      | 24,402                     | 152,793                | 0.06               |
| Cencosud SA   | CLP      | 119,063                    | 223,892                | 0.09               |
| Cia Sud Americana de Vapores SA   | CLP      | 2,566,882                  | 162,510                | 0.06               |
| Enel Chile SA   | CLP      | 3,083,942                  | 173,485                | 0.07               |
|   |          |                            | <u>1,158,777</u>       | <u>0.46</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 129,400                    | 77,647                 | 0.03               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,012,000                  | 860,732                | 0.35               |
| Aluminum Corp. of China Ltd. 'H'  | HKD      | 76,000                     | 51,884                 | 0.02               |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 18,000                     | 42,882                 | 0.02               |
| Anhui Gujing Distillery Co. Ltd. 'A'  | CNY      | 3,600                      | 104,576                | 0.04               |
| Anhui Yingjia Distillery Co. Ltd. 'A'   | CNY      | 3,100                      | 24,532                 | 0.01               |
| Anker Innovations Technology Co. Ltd. 'A'   | CNY      | 9,300                      | 91,143                 | 0.04               |
| AviChina Industry & Technology Co. Ltd. 'H'   | HKD      | 248,000                    | 111,494                | 0.05               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 36,100                     | 29,015                 | 0.01               |
| Bank of China Ltd. 'A'  | CNY      | 53,400                     | 33,954                 | 0.01               |
| Bank of China Ltd. 'H'  | HKD      | 2,224,000                  | 1,096,703              | 0.44               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 59,700                     | 61,376                 | 0.02               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 690,000                    | 541,755                | 0.22               |
| Bank of Hangzhou Co. Ltd. 'A'   | CNY      | 185,500                    | 333,162                | 0.13               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 28,400                     | 29,041                 | 0.01               |
| Bank of Nanjing Co. Ltd. 'A'  | CNY      | 73,600                     | 105,243                | 0.04               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 123,500                    | 123,397                | 0.05               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 34,200                     | 31,300                 | 0.01               |
| Beijing Roborock Technology Co. Ltd. 'A'  | CNY      | 1,709                      | 92,341                 | 0.04               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 57,100                     | 32,141                 | 0.01               |
| BYD Co. Ltd. 'A'  | CNY      | 2,800                      | 96,435                 | 0.04               |
| BYD Co. Ltd. 'H'  | HKD      | 15,500                     | 460,589                | 0.18               |
| Changchun High-Tech Industry Group Co. Ltd. 'A'   | CNY      | 6,700                      | 84,621                 | 0.03               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 1,066,000                  | 684,051                | 0.27               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 214,000                    | 115,396                | 0.05               |
| China Construction Bank Corp. 'H'   | HKD      | 3,199,000                  | 2,364,197              | 0.95               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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 Everbright Bank Co. Ltd. 'A'  | CNY      | 70,500                     | 30,757                 | 0.01               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 427,000                    | 132,901                | 0.05               |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 122,500                    | 64,173                 | 0.03               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 41,000                     | 192,923                | 0.08               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 53,900                     | 28,114                 | 0.01               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 545,500                    | 188,648                | 0.08               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 10,400                     | 39,876                 | 0.02               |
| China Railway Group Ltd. 'A'  | CNY      | 31,200                     | 27,997                 | 0.01               |
| China Railway Signal & Communication Corp. Ltd., Reg. S 'H', 144A   | HKD      | 137,000                    | 58,959                 | 0.02               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 3,000                      | 25,801                 | 0.01               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 12,400                     | 49,354                 | 0.02               |
| Chongqing Changan Automobile Co. Ltd. 'A'   | CNY      | 15,400                     | 28,464                 | 0.01               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 415,000                    | 203,583                | 0.08               |
| CITIC Pacific Special Steel Group Co. Ltd. 'A'  | CNY      | 14,300                     | 26,707                 | 0.01               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 18,600                     | 46,666                 | 0.02               |
| CMOC Group Ltd. 'A'   | CNY      | 26,900                     | 31,468                 | 0.01               |
| CMOC Group Ltd. 'H'   | HKD      | 348,000                    | 318,252                | 0.13               |
| CNOOC Energy Technology & Services Ltd. 'A'   | CNY      | 297,000                    | 168,405                | 0.07               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 16,100                     | 398,908                | 0.16               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 19,400                     | 41,358                 | 0.02               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 372,700                    | 652,084                | 0.26               |
| CRRC Corp. Ltd. 'A'   | CNY      | 37,000                     | 38,242                 | 0.02               |
| CRRC Corp. Ltd. 'H'   | HKD      | 279,000                    | 180,106                | 0.07               |
| Dong-E-E-Jiao Co. Ltd. 'A'  | CNY      | 5,900                      | 50,831                 | 0.02               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 452,000                    | 129,103                | 0.05               |
| Eoptolink Technology, Inc. Ltd. 'A'   | CNY      | 28,100                     | 408,194                | 0.16               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 20,300                     | 76,551                 | 0.03               |
| Ganfeng Lithium Group Co. Ltd., Reg. S 'H', 144A  | HKD      | 4,760                      | 9,279                  | –                  |
| Gemdale Corp. 'A'   | CNY      | 169,700                    | 79,408                 | 0.03               |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 263,500                    | 406,350                | 0.16               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 25,600                     | 138,181                | 0.06               |
| GRG Banking Equipment Co. Ltd. 'A'  | CNY      | 19,600                     | 28,216                 | 0.01               |
| Guangdong Haid Group Co. Ltd. 'A'   | CNY      | 4,100                      | 26,549                 | 0.01               |
| Guangzhou Automobile Group Co. Ltd. 'H'   | HKD      | 492,000                    | 173,927                | 0.07               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 9,600                      | 37,496                 | 0.02               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 218,200                    | 729,439                | 0.29               |
| Hangzhou First Applied Material Co. Ltd. 'A'  | CNY      | 11,480                     | 23,225                 | 0.01               |
| Hisense Home Appliances Group Co. Ltd. 'H'  | HKD      | 10,000                     | 32,918                 | 0.01               |
| Huaibei Mining Holdings Co. Ltd. 'A'  | CNY      | 215,800                    | 497,174                | 0.20               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 143,600                    | 158,730                | 0.06               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 507,300                    | 446,834                | 0.18               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 99,600                     | 224,530                | 0.09               |
| Hubei Juncan Pharmaceutical Co. Ltd. 'A'  | CNY      | 105,420                    | 460,067                | 0.18               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 95,600                     | 74,995                 | 0.03               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 2,170,000                  | 1,289,648              | 0.52               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 218,300                    | 529,372                | 0.21               |
| Inner Mongolia ERDOS Resources Co. Ltd. 'A'   | CNY      | 127,500                    | 174,070                | 0.07               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 9,800                      | 34,851                 | 0.01               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 22,000                     | 23,473                 | 0.01               |
| Jiangsu Hengrui Pharmaceuticals Co. Ltd. 'A'  | CNY      | 9,800                      | 51,873                 | 0.02               |
| Jiangsu Pacific Quartz Co. Ltd. 'A'   | CNY      | 78,600                     | 320,304                | 0.13               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 255,000                    | 508,863                | 0.20               |
| Jinko Solar Co. Ltd. 'A'  | CNY      | 37,343                     | 36,490                 | 0.02               |
| Lens Technology Co. Ltd. 'A'  | CNY      | 13,400                     | 33,657                 | 0.01               |
| Luzhou Laojiao Co. Ltd. 'A'   | CNY      | 2,300                      | 45,420                 | 0.02               |
| Midea Group Co. Ltd. 'A'  | CNY      | 5,400                      | 47,935                 | 0.02               |
| Nanjing Iron & Steel Co. Ltd. 'A'   | CNY      | 43,200                     | 29,608                 | 0.01               |
| NAURA Technology Group Co. Ltd. 'A'   | CNY      | 800                        | 35,220                 | 0.01               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 36,500                     | 69,658                 | 0.03               |
| Ningbo Sanxing Medical Electric Co. Ltd. 'A'  | CNY      | 6,100                      | 29,383                 | 0.01               |
| Nongfu Spring Co. Ltd., Reg. S 'H', 144A  | HKD      | 115,000                    | 545,732                | 0.22               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 840,000                    | 288,342                | 0.12               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 29,800                     | 41,628                 | 0.02               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 16,400                     | 93,353                 | 0.04               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 73,500                     | 333,261                | 0.13               |
| Postal Savings Bank of China Co. Ltd. 'A'   | CNY      | 44,200                     | 30,841                 | 0.01               |
| Sailun Group Co. Ltd. 'A'   | CNY      | 14,100                     | 27,167                 | 0.01               |
| Seazen Holdings Co. Ltd. 'A'  | CNY      | 103,200                    | 125,981                | 0.05               |
| Shandong Sun Paper Industry JSC Ltd. 'A'  | CNY      | 234,200                    | 449,638                | 0.18               |
| Shanghai Construction Group Co. Ltd. 'A'  | CNY      | 776,500                    | 229,764                | 0.09               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 34,600                     | 52,028                 | 0.02               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 301,100                    | 341,045                | 0.14               |
| Shanghai Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 33,400                     | 30,890                 | 0.01               |
| Shanghai Tunnel Engineering Co. Ltd. 'A'  | CNY      | 203,600                    | 182,975                | 0.07               |
| Shanxi Taigang Stainless Steel Co. Ltd. 'A'   | CNY      | 276,700                    | 128,715                | 0.05               |
| Shengyi Technology Co. Ltd. 'A'   | CNY      | 79,600                     | 230,714                | 0.09               |
| Shenwan Hongyuan Group Co. Ltd. 'A'   | CNY      | 198,800                    | 117,922                | 0.05               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 7,700                      | 308,284                | 0.12               |
| Shenzhen SC New Energy Technology Corp. 'A'   | CNY      | 25,600                     | 190,290                | 0.08               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 19,614                     | 206,612                | 0.08               |
| Sinopec Engineering Group Co. Ltd. 'H'  | HKD      | 53,500                     | 37,003                 | 0.02               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 32,000                     | 85,048                 | 0.03               |
| Sinotrans Ltd. 'H'  | HKD      | 337,000                    | 164,024                | 0.07               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 3,220                      | 27,489                 | 0.01               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 321,000                    | 614,256                | 0.25               |
| Western Mining Co. Ltd. 'A'   | CNY      | 166,900                    | 412,309                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| WUS Printed Circuit Kunshan Co. Ltd. 'A'  | CNY      | 6,200                      | 31,145                 | 0.01               |
| WuXi AppTec Co. Ltd., Reg. S 'H', 144A  | HKD      | 7,700                      | 28,798                 | 0.01               |
| Wuxi Autowell Technology Co. Ltd. 'A'   | CNY      | 32,448                     | 186,711                | 0.08               |
| Xiamen C & D, Inc. 'A'  | CNY      | 52,500                     | 64,523                 | 0.03               |
| Yintai Gold Co. Ltd. 'A'  | CNY      | 11,300                     | 25,334                 | 0.01               |
| YongXing Special Materials Technology Co. Ltd. 'A'  | CNY      | 4,800                      | 23,637                 | 0.01               |
| Youngor Fashion Co. Ltd. 'A'  | CNY      | 121,800                    | 119,352                | 0.05               |
| Yunnan Aluminium Co. Ltd. 'A'   | CNY      | 76,900                     | 142,983                | 0.06               |
| Yunnan Baiyao Group Co. Ltd. 'A'  | CNY      | 3,900                      | 27,454                 | 0.01               |
| Yunnan Yuntianhua Co. Ltd. 'A'  | CNY      | 10,200                     | 27,262                 | 0.01               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 251,160                    | 169,533                | 0.07               |
| Zhejiang Jingsheng Mechanical & Electrical Co. Ltd. 'A'   | CNY      | 7,500                      | 29,655                 | 0.01               |
| Zhejiang NHU Co. Ltd. 'A'   | CNY      | 12,500                     | 33,030                 | 0.01               |
| Zhejiang Wanfeng Auto Wheel Co. Ltd. 'A'  | CNY      | 20,000                     | 36,443                 | 0.02               |
| Zheshang Securities Co. Ltd. 'A'  | CNY      | 19,100                     | 28,179                 | 0.01               |
| Zhongji Innolight Co. Ltd. 'A'  | CNY      | 1,680                      | 31,880                 | 0.01               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 24,000                     | 94,679                 | 0.04               |
| Zijin Mining Group Co. Ltd. 'A'   | CNY      | 31,300                     | 75,686                 | 0.03               |
| ZTE Corp. 'H'   | HKD      | 54,200                     | 119,960                | 0.05               |
|   |          |                            | 24,716,730             | 9.90               |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 13,769                     | 449,558                | 0.18               |
| Bancolombia SA  | COP      | 4,966                      | 42,301                 | 0.02               |
| Interconexion Electrica SA ESP  | COP      | 11,624                     | 51,049                 | 0.02               |
|   |          |                            | 542,908                | 0.22               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 5,084                      | 191,448                | 0.08               |
| Komerční Banka A/S  | CZK      | 1,953                      | 65,396                 | 0.02               |
| Moneta Money Bank A/S, Reg. S, 144A   | CZK      | 5,243                      | 22,930                 | 0.01               |
|   |          |                            | 279,774                | 0.11               |
| <i>Egypt</i>  |          |                            |                        |                    |
| Commercial International Bank - Egypt (CIB), Reg. S, GDR  | USD      | 39,731                     | 59,040                 | 0.02               |
|   |          |                            | 59,040                 | 0.02               |
| <i>Greece</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 70,406                     | 152,500                | 0.06               |
| JUMBO SA  | EUR      | 5,759                      | 165,909                | 0.07               |
| Motor Oil Hellas Corinth Refineries SA  | EUR      | 13,386                     | 336,281                | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| National Bank of Greece SA  | EUR      | 52,815                     | 440,609                | 0.18               |
| Piraeus Financial Holdings SA   | EUR      | 44,764                     | 163,405                | 0.07               |
|   |          |                            | <u>1,258,704</u>       | <u>0.51</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Beijing Enterprises Holdings Ltd.   | HKD      | 8,500                      | 28,524                 | 0.01               |
| BYD Electronic International Co. Ltd.   | HKD      | 22,000                     | 109,896                | 0.04               |
| China Overseas Land & Investment Ltd.   | HKD      | 299,000                    | 518,541                | 0.21               |
| China Resources Pharmaceutical Group Ltd., Reg. S, 144A   | HKD      | 122,500                    | 90,846                 | 0.04               |
| China Taiping Insurance Holdings Co. Ltd.   | HKD      | 23,200                     | 23,713                 | 0.01               |
| CITIC Ltd.  | HKD      | 487,000                    | 442,875                | 0.18               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 469,680                    | 374,185                | 0.15               |
| Far East Horizon Ltd.   | HKD      | 207,000                    | 134,687                | 0.05               |
| Lenovo Group Ltd.   | HKD      | 604,000                    | 852,535                | 0.34               |
| MMG Ltd.  | HKD      | 136,000                    | 51,910                 | 0.02               |
| Sinotruk Hong Kong Ltd.   | HKD      | 68,000                     | 176,807                | 0.07               |
|   |          |                            | <u>2,804,519</u>       | <u>1.12</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| MOL Hungarian Oil & Gas plc   | HUF      | 11,576                     | 90,412                 | 0.03               |
| OTP Bank Nyrt.  | HUF      | 7,433                      | 369,647                | 0.15               |
| Richter Gedeon Nyrt.  | HUF      | 3,590                      | 93,334                 | 0.04               |
|   |          |                            | <u>553,393</u>         | <u>0.22</u>        |
| <i>India</i>  |          |                            |                        |                    |
| ABB India Ltd.  | INR      | 6,551                      | 667,053                | 0.27               |
| Amara Raja Energy & Mobility Ltd.   | INR      | 3,162                      | 63,066                 | 0.03               |
| Angel One Ltd.  | INR      | 5,203                      | 162,353                | 0.07               |
| Apar Industries Ltd.  | INR      | 330                        | 33,533                 | 0.01               |
| Apollo Tyres Ltd.   | INR      | 10,198                     | 66,272                 | 0.03               |
| Ashok Leyland Ltd.  | INR      | 41,124                     | 119,292                | 0.05               |
| Asian Paints Ltd.   | INR      | 9,508                      | 332,608                | 0.13               |
| Aurobindo Pharma Ltd.   | INR      | 39,745                     | 575,579                | 0.23               |
| Axis Bank Ltd.  | INR      | 20,930                     | 317,574                | 0.13               |
| Bajaj Auto Ltd.   | INR      | 6,138                      | 699,399                | 0.28               |
| Bajaj Finance Ltd.  | INR      | 849                        | 72,446                 | 0.03               |
| Bajaj Finserv Ltd.  | INR      | 12,062                     | 229,726                | 0.09               |
| Bank of Baroda  | INR      | 176,391                    | 582,558                | 0.23               |
| Bharat Electronics Ltd.   | INR      | 253,215                    | 928,898                | 0.37               |
| Bharat Petroleum Corp. Ltd.   | INR      | 178,002                    | 648,823                | 0.26               |
| Bharti Airtel Ltd.  | INR      | 38,998                     | 675,342                | 0.27               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Bosch Ltd.  | INR      | 615                        | 251,379                | 0.10               |
| Britannia Industries Ltd.   | INR      | 8,786                      | 576,923                | 0.23               |
| BSE Ltd.  | INR      | 5,408                      | 167,488                | 0.07               |
| Canara Bank   | INR      | 285,438                    | 408,950                | 0.16               |
| Cholamandalam Investment and Finance Co. Ltd.   | INR      | 8,767                      | 149,661                | 0.06               |
| Cipla Ltd.  | INR      | 42,357                     | 752,178                | 0.30               |
| Colgate-Palmolive India Ltd.  | INR      | 10,835                     | 369,426                | 0.15               |
| Computer Age Management Services Ltd.   | INR      | 4,856                      | 210,385                | 0.08               |
| Crompton Greaves Consumer Electricals Ltd.  | INR      | 8,928                      | 43,394                 | 0.02               |
| Cummins India Ltd.  | INR      | 15,449                     | 734,929                | 0.29               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 10,256                     | 781,405                | 0.31               |
| Eicher Motors Ltd.  | INR      | 12,617                     | 707,044                | 0.28               |
| GAIL India Ltd.   | INR      | 261,335                    | 688,066                | 0.28               |
| Glenmark Pharmaceuticals Ltd.   | INR      | 15,442                     | 227,868                | 0.09               |
| Godrej Consumer Products Ltd.   | INR      | 13,910                     | 229,508                | 0.09               |
| Grasim Industries Ltd.  | INR      | 8,297                      | 265,708                | 0.11               |
| Havells India Ltd.  | INR      | 21,775                     | 475,884                | 0.19               |
| HCL Technologies Ltd.   | INR      | 43,498                     | 761,381                | 0.30               |
| HDFC Asset Management Co. Ltd., Reg. S, 144A  | INR      | 13,380                     | 640,748                | 0.26               |
| HDFC Bank Ltd.  | INR      | 54,681                     | 1,104,145              | 0.44               |
| Hero MotoCorp Ltd.  | INR      | 10,608                     | 709,799                | 0.28               |
| Hindalco Industries Ltd.  | INR      | 101,199                    | 841,692                | 0.34               |
| Hindustan Aeronautics Ltd., Reg. S  | INR      | 14,457                     | 912,670                | 0.37               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 145,311                    | 578,717                | 0.23               |
| Hindustan Unilever Ltd.   | INR      | 3,185                      | 94,459                 | 0.04               |
| ICICI Bank Ltd., ADR  | USD      | 59,045                     | 1,701,086              | 0.68               |
| ICICI Lombard General Insurance Co. Ltd., Reg. S, 144A  | INR      | 6,918                      | 148,465                | 0.06               |
| Indian Hotels Co. Ltd. 'A'  | INR      | 12,126                     | 90,893                 | 0.04               |
| Indian Oil Corp. Ltd.   | INR      | 324,648                    | 644,838                | 0.26               |
| Indian Railway Catering & Tourism Corp. Ltd.  | INR      | 6,180                      | 73,315                 | 0.03               |
| Indus Towers Ltd.   | INR      | 64,331                     | 289,533                | 0.12               |
| Infosys Ltd., ADR   | USD      | 83,879                     | 1,561,827              | 0.63               |
| InterGlobe Aviation Ltd., Reg. S, 144A  | INR      | 14,229                     | 721,496                | 0.29               |
| Jio Financial Services Ltd.   | INR      | 94,866                     | 407,450                | 0.16               |
| JSW Steel Ltd.  | INR      | 13,818                     | 154,357                | 0.06               |
| Kotak Mahindra Bank Ltd.  | INR      | 4,364                      | 94,332                 | 0.04               |
| KPIT Technologies Ltd.  | INR      | 8,389                      | 164,460                | 0.07               |
| LIC Housing Finance Ltd.  | INR      | 43,636                     | 416,959                | 0.17               |
| Lupin Ltd.  | INR      | 31,662                     | 615,622                | 0.25               |
| Mahindra & Mahindra Ltd.  | INR      | 45,239                     | 1,555,202              | 0.62               |
| Mankind Pharma Ltd.   | INR      | 2,838                      | 72,465                 | 0.03               |
| Marico Ltd.   | INR      | 43,967                     | 323,211                | 0.13               |
| Maruti Suzuki India Ltd.  | INR      | 4,188                      | 604,380                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Max Healthcare Institute Ltd.   | INR      | 12,666                     | 142,878                | 0.06               |
| MRF Ltd.  | INR      | 28                         | 43,470                 | 0.02               |
| Muthoot Finance Ltd.  | INR      | 21,418                     | 461,262                | 0.18               |
| National Aluminium Co. Ltd.   | INR      | 152,526                    | 342,247                | 0.14               |
| Nestle India Ltd.   | INR      | 14,100                     | 431,459                | 0.17               |
| NMDC Ltd.   | INR      | 187,136                    | 552,179                | 0.22               |
| Oracle Financial Services Software Ltd.   | INR      | 819                        | 97,060                 | 0.04               |
| PB Fintech Ltd.   | INR      | 8,191                      | 137,249                | 0.05               |
| Petronet LNG Ltd.   | INR      | 90,595                     | 358,795                | 0.14               |
| PI Industries Ltd.  | INR      | 4,312                      | 196,435                | 0.08               |
| Pidilite Industries Ltd.  | INR      | 1,880                      | 71,220                 | 0.03               |
| Polycab India Ltd.  | INR      | 3,302                      | 266,872                | 0.11               |
| Power Grid Corp. of India Ltd.  | INR      | 209,811                    | 832,702                | 0.33               |
| Punjab National Bank  | INR      | 65,838                     | 97,319                 | 0.04               |
| REC Ltd.  | INR      | 80,731                     | 508,662                | 0.20               |
| Reliance Industries Ltd.  | INR      | 80,171                     | 3,010,036              | 1.21               |
| Samvardhana Motherson International Ltd.  | INR      | 78,110                     | 178,266                | 0.07               |
| Shriram Finance Ltd.  | INR      | 10,966                     | 382,881                | 0.15               |
| Siemens Ltd.  | INR      | 8,531                      | 788,213                | 0.32               |
| Solar Industries India Ltd.   | INR      | 1,993                      | 239,502                | 0.10               |
| State Bank of India   | INR      | 74,015                     | 753,531                | 0.30               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 57,403                     | 1,046,936              | 0.42               |
| Sun TV Network Ltd.   | INR      | 19,738                     | 178,047                | 0.07               |
| Sundaram Finance Ltd.   | INR      | 5,784                      | 325,444                | 0.13               |
| Supreme Industries Ltd.   | INR      | 5,333                      | 380,906                | 0.15               |
| Tata Consumer Products Ltd.   | INR      | 39,718                     | 522,722                | 0.21               |
| Tata Motors Ltd.  | INR      | 97,278                     | 1,154,620              | 0.46               |
| Tata Motors Ltd. 'A'  | INR      | 12,536                     | 100,062                | 0.04               |
| Tata Power Co. Ltd. (The)   | INR      | 39,868                     | 210,653                | 0.08               |
| Tata Steel Ltd.   | INR      | 107,298                    | 223,906                | 0.09               |
| Tech Mahindra Ltd.  | INR      | 17,345                     | 297,520                | 0.12               |
| Thermax Ltd.  | INR      | 1,182                      | 75,849                 | 0.03               |
| Torrent Pharmaceuticals Ltd.  | INR      | 17,892                     | 598,914                | 0.24               |
| Torrent Power Ltd.  | INR      | 2,736                      | 49,164                 | 0.02               |
| Trent Ltd.  | INR      | 13,765                     | 904,574                | 0.36               |
| TVS Motor Co. Ltd.  | INR      | 5,238                      | 148,548                | 0.06               |
| UltraTech Cement Ltd.   | INR      | 2,944                      | 411,936                | 0.17               |
| United Spirits Ltd.   | INR      | 25,129                     | 384,676                | 0.15               |
| UPL Ltd.  | INR      | 4,457                      | 30,512                 | 0.01               |
| Varun Beverages Ltd.  | INR      | 29,439                     | 575,276                | 0.23               |
| Wipro Ltd.  | INR      | 96,982                     | 598,785                | 0.24               |
| Zomato Ltd.   | INR      | 98,720                     | 237,437                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
|   |          |                            | 46,846,945             | 18.77              |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Amman Mineral Internasional PT  | IDR      | 167,600                    | 112,586                | 0.04               |
| Astra International Tbk. PT   | IDR      | 882,900                    | 240,472                | 0.10               |
| Bank Central Asia Tbk. PT   | IDR      | 1,847,700                  | 1,119,904              | 0.45               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 2,320,800                  | 871,629                | 0.35               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 1,178,200                  | 335,292                | 0.13               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 1,557,700                  | 437,583                | 0.17               |
| Chandra Asri Pacific Tbk. PT  | IDR      | 119,500                    | 67,321                 | 0.03               |
| GoTo Gojek Tokopedia Tbk. PT 'A'  | IDR      | 13,739,900                 | 41,954                 | 0.02               |
| Indah Kiat Pulp & Paper Tbk. PT   | IDR      | 246,700                    | 134,084                | 0.05               |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 23,200                     | 14,593                 | 0.01               |
| Merdeka Copper Gold Tbk. PT   | IDR      | 157,700                    | 22,921                 | 0.01               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 1,794,800                  | 168,793                | 0.07               |
| Sumber Alfaria Trijaya Tbk. PT  | IDR      | 526,500                    | 88,420                 | 0.03               |
| Telkom Indonesia Persero Tbk. PT, ADR   | USD      | 5,527                      | 103,355                | 0.04               |
| United Tractors Tbk. PT   | IDR      | 253,700                    | 340,462                | 0.14               |
|   |          |                            | 4,099,369              | 1.64               |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Kuwait Finance House KSCP   | KWD      | 254,256                    | 588,498                | 0.24               |
| National Bank of Kuwait SAKP  | KWD      | 251,626                    | 707,096                | 0.28               |
|   |          |                            | 1,295,594              | 0.52               |
| <i>Malaysia</i>   |          |                            |                        |                    |
| AMMB Holdings Bhd.  | MYR      | 56,200                     | 51,107                 | 0.02               |
| CIMB Group Holdings Bhd.  | MYR      | 525,373                    | 757,294                | 0.30               |
| Genting Malaysia Bhd.   | MYR      | 37,600                     | 20,324                 | 0.01               |
| Malayan Banking Bhd.  | MYR      | 312,600                    | 659,989                | 0.27               |
| Malaysia Airports Holdings Bhd.   | MYR      | 16,300                     | 34,207                 | 0.01               |
| MISC Bhd.   | MYR      | 240,300                    | 433,992                | 0.17               |
| PPB Group Bhd.  | MYR      | 12,900                     | 39,103                 | 0.02               |
| QL Resources Bhd.   | MYR      | 24,000                     | 33,170                 | 0.01               |
| Sime Darby Bhd.   | MYR      | 701,900                    | 389,820                | 0.16               |
| Telekom Malaysia Bhd.   | MYR      | 58,637                     | 84,025                 | 0.03               |
| Tenaga Nasional Bhd.  | MYR      | 84,400                     | 246,536                | 0.10               |
| YTL Corp. Bhd.  | MYR      | 546,100                    | 399,374                | 0.16               |
| YTL Power International Bhd.  | MYR      | 111,600                    | 114,025                | 0.05               |
|   |          |                            | 3,262,966              | 1.31               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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      | 541,700                    | 316,687                | 0.13               |
| Alsea SAB de CV   | MXN      | 66,100                     | 229,907                | 0.09               |
| Arca Continental SAB de CV  | MXN      | 7,400                      | 72,606                 | 0.03               |
| Banco del Bajío SA, Reg. S, 144A  | MXN      | 52,300                     | 158,769                | 0.06               |
| Cemex SAB de CV, ADR  | USD      | 111,737                    | 713,999                | 0.29               |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 7,650                      | 656,676                | 0.26               |
| Fomento Economico Mexicano SAB de CV, ADR   | USD      | 3,518                      | 378,713                | 0.15               |
| GCC SAB de CV   | MXN      | 12,000                     | 112,502                | 0.05               |
| Genera SAB de CV  | MXN      | 121,900                    | 151,196                | 0.06               |
| Gruma SAB de CV 'B'   | MXN      | 11,235                     | 205,088                | 0.08               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 129,000                    | 1,005,728              | 0.40               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 98,100                     | 527,960                | 0.21               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 59,900                     | 103,680                | 0.04               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 15,205                     | 140,745                | 0.06               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 8,000                      | 27,239                 | 0.01               |
|   |          |                            | <u>4,801,495</u>       | <u>1.92</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NEPI Rockcastle NV  | ZAR      | 6,628                      | 47,685                 | 0.02               |
|   |          |                            | <u>47,685</u>          | <u>0.02</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 3,983                      | 67,512                 | 0.03               |
|   |          |                            | <u>67,512</u>          | <u>0.03</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Ayala Corp.   | PHP      | 5,030                      | 49,949                 | 0.02               |
| Ayala Land, Inc.  | PHP      | 158,900                    | 77,269                 | 0.03               |
| Bank of the Philippine Islands  | PHP      | 31,524                     | 64,060                 | 0.02               |
| GT Capital Holdings, Inc.   | PHP      | 2,010                      | 21,263                 | 0.01               |
| International Container Terminal Services, Inc.   | PHP      | 65,600                     | 391,525                | 0.16               |
| Metropolitan Bank & Trust Co.   | PHP      | 85,720                     | 98,797                 | 0.04               |
| SM Investments Corp.  | PHP      | 4,720                      | 66,883                 | 0.03               |
|   |          |                            | <u>769,746</u>         | <u>0.31</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 18,220                     | 761,423                | 0.31               |
| Budimex SA  | PLN      | 770                        | 133,503                | 0.05               |
| KGHM Polska Miedz SA  | PLN      | 1,127                      | 42,150                 | 0.02               |
| Orange Polska SA  | PLN      | 81,081                     | 156,997                | 0.06               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 30,392                     | 475,682                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 35,913                     | 460,431                | 0.18               |
| Santander Bank Polska SA  | PLN      | 3,471                      | 467,284                | 0.19               |
|   |          |                            | <u>2,497,470</u>       | <u>1.00</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Barwa Real Estate Co.   | QAR      | 359,905                    | 271,337                | 0.11               |
| Commercial Bank PSQC (The)  | QAR      | 83,146                     | 97,944                 | 0.04               |
| Masraf Al Rayan QSC   | QAR      | 200,961                    | 128,767                | 0.05               |
| Ooredoo QPSC  | QAR      | 133,770                    | 374,747                | 0.15               |
| Qatar Fuel QSC  | QAR      | 19,562                     | 80,000                 | 0.03               |
| Qatar Islamic Bank QPSC   | QAR      | 49,050                     | 250,571                | 0.10               |
| Qatar National Bank QPSC  | QAR      | 281,853                    | 1,130,973              | 0.46               |
| Qatar Navigation QSC  | QAR      | 64,509                     | 203,750                | 0.08               |
|   |          |                            | <u>2,538,089</u>       | <u>1.02</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| VTB Bank PJSC   | RUB      | 46,140,000                 | 5                      | –                  |
|   |          |                            | <u>5</u>               | <u>–</u>           |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Ades Holding Co.  | SAR      | 8,700                      | 46,658                 | 0.02               |
| Al Rajhi Bank   | SAR      | 29,289                     | 636,276                | 0.25               |
| Alinma Bank   | SAR      | 14,512                     | 120,301                | 0.05               |
| Arab National Bank  | SAR      | 124,212                    | 670,790                | 0.27               |
| Astra Industrial Group  | SAR      | 4,706                      | 195,937                | 0.08               |
| Bank AlBilad  | SAR      | 23,649                     | 205,501                | 0.08               |
| Bank Al-Jazira  | SAR      | 17,915                     | 78,792                 | 0.03               |
| Banque Saudi Fransi   | SAR      | 73,521                     | 695,702                | 0.28               |
| Co. for Cooperative Insurance (The)   | SAR      | 1,028                      | 39,623                 | 0.02               |
| Dr Sulaiman Al Habib Medical Services Group Co.   | SAR      | 952                        | 73,235                 | 0.03               |
| Elm Co.   | SAR      | 905                        | 206,783                | 0.08               |
| Etihad Etisalat Co.   | SAR      | 50,719                     | 721,930                | 0.29               |
| Leejam Sports Co. JSC   | SAR      | 3,566                      | 215,390                | 0.09               |
| Mouwasat Medical Services Co.   | SAR      | 7,696                      | 248,629                | 0.10               |
| Nahdi Medical Co.   | SAR      | 3,758                      | 132,025                | 0.05               |
| Riyad Bank  | SAR      | 40,634                     | 282,150                | 0.11               |
| SABIC Agri-Nutrients Co.  | SAR      | 6,893                      | 207,253                | 0.08               |
| Sahara International Petrochemical Co.  | SAR      | 30,192                     | 234,995                | 0.09               |
| SAL Saudi Logistics Services  | SAR      | 657                        | 52,853                 | 0.02               |
| Saudi Arabian Mining Co.  | SAR      | 41,262                     | 473,486                | 0.19               |
| Saudi Arabian Oil Co., Reg. S, 144A   | SAR      | 20,561                     | 151,812                | 0.06               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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 Aramco Base Oil Co.   | SAR      | 10,630                     | 372,316                | 0.15               |
| Saudi Awwal Bank  | SAR      | 83,063                     | 855,737                | 0.34               |
| Saudi Basic Industries Corp.  | SAR      | 14,762                     | 289,212                | 0.12               |
| Saudi Investment Bank (The)   | SAR      | 42,583                     | 145,742                | 0.06               |
| Saudi National Bank (The)   | SAR      | 71,328                     | 697,766                | 0.28               |
| Saudi Research & Media Group  | SAR      | 1,292                      | 71,288                 | 0.03               |
| Saudi Tadawul Group Holding Co.   | SAR      | 1,235                      | 82,035                 | 0.03               |
| Saudi Telecom Co.   | SAR      | 83,769                     | 837,333                | 0.33               |
| Saudia Dairy & Foodstuff Co.  | SAR      | 947                        | 88,450                 | 0.04               |
| Savola Group (The)  | SAR      | 29,368                     | 365,965                | 0.15               |
|   |          |                            | 9,495,965              | 3.80               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 16,222                     | 207,270                | 0.08               |
| AVI Ltd.  | ZAR      | 43,448                     | 225,068                | 0.09               |
| Bid Corp. Ltd.  | ZAR      | 12,329                     | 286,869                | 0.11               |
| Capitec Bank Holdings Ltd.  | ZAR      | 2,092                      | 301,198                | 0.12               |
| Clicks Group Ltd.   | ZAR      | 2,518                      | 47,486                 | 0.02               |
| Foschini Group Ltd. (The)   | ZAR      | 7,819                      | 54,600                 | 0.02               |
| Gold Fields Ltd., ADR   | USD      | 4,611                      | 68,704                 | 0.03               |
| Harmony Gold Mining Co. Ltd.  | ZAR      | 76,891                     | 707,642                | 0.28               |
| Impala Platinum Holdings Ltd.   | ZAR      | 66,971                     | 332,911                | 0.13               |
| Investec Ltd.   | ZAR      | 11,808                     | 85,540                 | 0.03               |
| Kumba Iron Ore Ltd.   | ZAR      | 22,645                     | 545,204                | 0.22               |
| Momentum Metropolitan Holdings  | ZAR      | 73,734                     | 92,470                 | 0.04               |
| MTN Group Ltd.  | ZAR      | 61,819                     | 287,563                | 0.12               |
| Naspers Ltd. 'N'  | ZAR      | 5,916                      | 1,155,733              | 0.46               |
| Nedbank Group Ltd.  | ZAR      | 12,909                     | 181,270                | 0.07               |
| Northam Platinum Holdings Ltd.  | ZAR      | 19,665                     | 137,095                | 0.05               |
| Redefine Properties Ltd., REIT  | ZAR      | 687,087                    | 151,265                | 0.06               |
| Sanlam Ltd.   | ZAR      | 178,886                    | 792,741                | 0.32               |
| Sappi Ltd.  | ZAR      | 146,271                    | 388,828                | 0.16               |
| Sasol Ltd.  | ZAR      | 34,906                     | 263,993                | 0.11               |
| Truworths International Ltd.  | ZAR      | 7,297                      | 37,276                 | 0.02               |
|   |          |                            | 6,350,726              | 2.54               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Alteogen, Inc.  | KRW      | 1,348                      | 274,692                | 0.11               |
| Amorepacific Corp.  | KRW      | 3,885                      | 472,183                | 0.19               |
| BNK Financial Group, Inc.   | KRW      | 7,175                      | 44,150                 | 0.02               |
| Celltrion, Inc.   | KRW      | 4,808                      | 608,815                | 0.24               |
| CJ CheilJedang Corp.  | KRW      | 231                        | 64,693                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Coway Co. Ltd.  | KRW      | 12,125                     | 565,510                | 0.23               |
| DB Insurance Co. Ltd.   | KRW      | 4,053                      | 337,137                | 0.13               |
| Doosan Bobcat, Inc.   | KRW      | 4,691                      | 174,826                | 0.07               |
| Ecopro Materials Co. Ltd.   | KRW      | 354                        | 23,377                 | 0.01               |
| GS Holdings Corp.   | KRW      | 4,338                      | 147,804                | 0.06               |
| Hana Financial Group, Inc.  | KRW      | 17,319                     | 763,722                | 0.31               |
| Hanjin Kal Corp.  | KRW      | 686                        | 32,194                 | 0.01               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 1,919                      | 63,014                 | 0.03               |
| Hanmi Pharm Co. Ltd.  | KRW      | 1,449                      | 284,747                | 0.11               |
| Hanwha Aerospace Co. Ltd.   | KRW      | 1,176                      | 213,158                | 0.09               |
| HD Hyundai Co. Ltd.   | KRW      | 1,116                      | 60,401                 | 0.02               |
| HD Hyundai Electric Co. Ltd.  | KRW      | 1,239                      | 279,034                | 0.11               |
| HD Korea Shipbuilding & Offshore Engineering Co. Ltd.   | KRW      | 1,163                      | 134,170                | 0.05               |
| HMM Co. Ltd.  | KRW      | 7,245                      | 103,320                | 0.04               |
| Hyundai Engineering & Construction Co. Ltd.   | KRW      | 1,485                      | 34,576                 | 0.01               |
| Hyundai Glovis Co. Ltd.   | KRW      | 1,058                      | 168,327                | 0.07               |
| Hyundai Mobis Co. Ltd.  | KRW      | 3,555                      | 649,533                | 0.26               |
| Hyundai Motor Co. Preference  | KRW      | 454                        | 59,962                 | 0.02               |
| Hyundai Motor Co. Preference  | KRW      | 980                        | 130,429                | 0.05               |
| Hyundai Motor Co.   | KRW      | 2,158                      | 462,485                | 0.19               |
| Hyundai Steel Co.   | KRW      | 1,388                      | 29,293                 | 0.01               |
| Industrial Bank of Korea  | KRW      | 29,414                     | 299,589                | 0.12               |
| Kakao Corp.   | KRW      | 8,680                      | 256,333                | 0.10               |
| KakaoBank Corp.   | KRW      | 2,660                      | 39,228                 | 0.02               |
| KB Financial Group, Inc.  | KRW      | 11,688                     | 666,551                | 0.27               |
| Kia Corp.   | KRW      | 14,030                     | 1,317,892              | 0.53               |
| Korean Air Lines Co. Ltd.   | KRW      | 6,461                      | 109,131                | 0.04               |
| Krafton, Inc.   | KRW      | 3,447                      | 704,926                | 0.28               |
| KT Corp., ADR   | USD      | 21,537                     | 294,411                | 0.12               |
| LG Chem Ltd. Preference   | KRW      | 91                         | 15,932                 | 0.01               |
| LG Chem Ltd.  | KRW      | 704                        | 176,703                | 0.07               |
| LG Corp.  | KRW      | 3,132                      | 183,392                | 0.07               |
| LG Electronics, Inc.  | KRW      | 7,966                      | 641,794                | 0.26               |
| LG H&H Co. Ltd.   | KRW      | 772                        | 193,771                | 0.08               |
| LG Innotek Co. Ltd.   | KRW      | 982                        | 194,046                | 0.08               |
| NAVER Corp.   | KRW      | 8,450                      | 1,024,559              | 0.41               |
| Netmarble Corp., Reg. S, 144A   | KRW      | 2,886                      | 112,589                | 0.05               |
| NH Investment & Securities Co. Ltd.   | KRW      | 15,659                     | 144,361                | 0.06               |
| OCI Holdings Co. Ltd.   | KRW      | 1,352                      | 86,925                 | 0.03               |
| Samsung C&T Corp.   | KRW      | 5,918                      | 610,502                | 0.24               |
| Samsung Card Co. Ltd.   | KRW      | 6,814                      | 189,594                | 0.08               |
| Samsung E&A Co. Ltd.  | KRW      | 13,816                     | 242,395                | 0.10               |
| Samsung Electro-Mechanics Co. Ltd.  | KRW      | 1,039                      | 119,260                | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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. Preference   | KRW      | 27,305                     | 1,261,604              | 0.51               |
| Samsung Electronics Co. Ltd.  | KRW      | 158,568                    | 9,388,516              | 3.76               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 879                        | 248,406                | 0.10               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 2,186                      | 140,546                | 0.06               |
| Samsung SDS Co. Ltd.  | KRW      | 3,443                      | 371,439                | 0.15               |
| Samsung Securities Co. Ltd.   | KRW      | 17,383                     | 502,610                | 0.20               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 21,488                     | 751,651                | 0.30               |
| SK Biopharmaceuticals Co. Ltd.  | KRW      | 611                        | 34,401                 | 0.01               |
| SK Hynix, Inc.  | KRW      | 21,219                     | 3,645,691              | 1.46               |
| SK Square Co. Ltd.  | KRW      | 3,087                      | 224,264                | 0.09               |
| SK Telecom Co. Ltd., ADR  | USD      | 22,977                     | 480,909                | 0.19               |
| SK, Inc.  | KRW      | 303                        | 34,846                 | 0.01               |
| Woori Financial Group, Inc.   | KRW      | 19,667                     | 209,886                | 0.08               |
| Yuhan Corp.   | KRW      | 584                        | 34,323                 | 0.01               |
|   |          |                            | 31,134,528             | 12.47              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Accton Technology Corp.   | TWD      | 14,000                     | 239,508                | 0.10               |
| Acer, Inc.  | TWD      | 313,000                    | 452,015                | 0.18               |
| ASE Technology Holding Co. Ltd.   | TWD      | 89,000                     | 462,263                | 0.19               |
| Asia Vital Components Co. Ltd.  | TWD      | 9,000                      | 212,228                | 0.08               |
| Asustek Computer, Inc.  | TWD      | 57,000                     | 874,990                | 0.35               |
| Catcher Technology Co. Ltd.   | TWD      | 17,000                     | 121,573                | 0.05               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 319,304                    | 580,705                | 0.23               |
| Chang Hwa Commercial Bank Ltd.  | TWD      | 77,644                     | 44,157                 | 0.02               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 172,000                    | 262,177                | 0.10               |
| Chicony Electronics Co. Ltd.  | TWD      | 84,000                     | 442,766                | 0.18               |
| China Development Financial Holding Corp.   | TWD      | 886,000                    | 412,392                | 0.17               |
| Compal Electronics, Inc.  | TWD      | 561,000                    | 600,055                | 0.24               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 962,000                    | 1,122,380              | 0.45               |
| Elan Microelectronics Corp.   | TWD      | 33,000                     | 156,651                | 0.06               |
| Eva Airways Corp.   | TWD      | 503,000                    | 591,509                | 0.24               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 70,000                     | 416,442                | 0.17               |
| Far Eastern New Century Corp.   | TWD      | 101,000                    | 109,744                | 0.04               |
| Formosa Petrochemical Corp.   | TWD      | 29,000                     | 57,926                 | 0.02               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 249,242                    | 609,247                | 0.24               |
| Getac Holdings Corp.  | TWD      | 138,000                    | 484,934                | 0.19               |
| Global Unichip Corp.  | TWD      | 3,000                      | 148,421                | 0.06               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 394,702                    | 2,603,647              | 1.04               |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 56,250                     | 45,775                 | 0.02               |
| International Games System Co. Ltd.   | TWD      | 8,000                      | 334,140                | 0.13               |
| Inventec Corp.  | TWD      | 44,000                     | 75,681                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| King's Town Bank Co. Ltd.   | TWD      | 47,000                     | 88,230                 | 0.04               |
| Largan Precision Co. Ltd.   | TWD      | 5,000                      | 423,069                | 0.17               |
| Lotes Co. Ltd.  | TWD      | 5,000                      | 251,221                | 0.10               |
| Makalot Industrial Co. Ltd.   | TWD      | 19,000                     | 246,567                | 0.10               |
| MediaTek, Inc.  | TWD      | 62,000                     | 2,675,585              | 1.07               |
| Mega Financial Holding Co. Ltd.   | TWD      | 192,477                    | 239,695                | 0.10               |
| Nien Made Enterprise Co. Ltd.   | TWD      | 5,000                      | 60,108                 | 0.02               |
| Novatek Microelectronics Corp.  | TWD      | 32,000                     | 597,753                | 0.24               |
| Pegatron Corp.  | TWD      | 200,000                    | 644,237                | 0.26               |
| Pou Chen Corp.  | TWD      | 521,000                    | 562,089                | 0.22               |
| Powertech Technology, Inc.  | TWD      | 17,000                     | 98,516                 | 0.04               |
| Primax Electronics Ltd.   | TWD      | 45,000                     | 130,666                | 0.05               |
| Quanta Computer, Inc.   | TWD      | 100,000                    | 961,731                | 0.39               |
| Radiant Opto-Electronics Corp.  | TWD      | 58,000                     | 338,794                | 0.14               |
| Realtek Semiconductor Corp.   | TWD      | 43,000                     | 723,703                | 0.29               |
| Shanghai Commercial & Savings Bank Ltd. (The)   | TWD      | 75,000                     | 106,461                | 0.04               |
| Simplo Technology Co. Ltd.  | TWD      | 7,000                      | 92,243                 | 0.04               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 981,000                    | 768,072                | 0.31               |
| Sitronix Technology Corp.   | TWD      | 20,000                     | 159,364                | 0.06               |
| Synnex Technology International Corp.   | TWD      | 169,000                    | 380,805                | 0.15               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 183,192                    | 106,443                | 0.04               |
| Taiwan Business Bank  | TWD      | 221,320                    | 124,163                | 0.05               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 821,000                    | 24,446,650             | 9.79               |
| Uni-President Enterprises Corp.   | TWD      | 88,000                     | 220,532                | 0.09               |
| United Microelectronics Corp.   | TWD      | 169,000                    | 290,162                | 0.12               |
| Vanguard International Semiconductor Corp.  | TWD      | 138,000                    | 550,868                | 0.22               |
| Voltronic Power Technology Corp.  | TWD      | 5,000                      | 296,688                | 0.12               |
| Wistron Corp.   | TWD      | 52,000                     | 169,906                | 0.07               |
| Wiwynn Corp.  | TWD      | 2,000                      | 163,063                | 0.07               |
| WPG Holdings Ltd.   | TWD      | 137,000                    | 379,224                | 0.15               |
| Yang Ming Marine Transport Corp.  | TWD      | 118,000                    | 271,344                | 0.11               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 845,421                    | 835,219                | 0.33               |
|   |          |                            | 48,864,497             | 19.57              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 21,500                     | 122,447                | 0.05               |
| Bangchak Corp. PCL, NVDR  | THB      | 456,800                    | 466,789                | 0.19               |
| Bangkok Bank PCL, NVDR  | THB      | 50,400                     | 179,228                | 0.07               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 359,600                    | 262,124                | 0.11               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 45,600                     | 306,920                | 0.12               |
| Central Pattana PCL, NVDR   | THB      | 37,100                     | 55,856                 | 0.02               |
| CP ALL PCL, NVDR  | THB      | 524,500                    | 786,089                | 0.31               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Intouch Holdings PCL, NVDR  | THB      | 13,500                     | 26,303                 | 0.01               |
| Kasikornbank PCL  | THB      | 165,400                    | 565,643                | 0.23               |
| Krung Thai Bank PCL, NVDR   | THB      | 631,800                    | 294,401                | 0.12               |
| Minor International PCL, NVDR   | THB      | 81,900                     | 66,953                 | 0.03               |
| SCB X PCL, NVDR   | THB      | 23,900                     | 67,081                 | 0.03               |
| Thai Oil PCL, NVDR  | THB      | 283,948                    | 410,089                | 0.16               |
| TMBThanachart Bank PCL, NVDR  | THB      | 5,990,200                  | 279,126                | 0.11               |
|   |          |                            | <u>3,889,049</u>       | <u>1.56</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 106,521                    | 208,113                | 0.08               |
| Haci Omer Sabanci Holding A/S   | TRY      | 30,263                     | 89,081                 | 0.04               |
| KOC Holding A/S   | TRY      | 95,107                     | 657,961                | 0.27               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 947,361                    | 458,025                | 0.18               |
| Turkiye Petrol Rafinerileri A/S   | TRY      | 52,069                     | 262,859                | 0.11               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 394,801                    | 407,042                | 0.16               |
|   |          |                            | <u>2,083,081</u>       | <u>0.84</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 75,284                     | 164,383                | 0.07               |
| Abu Dhabi Islamic Bank PJSC   | AED      | 160,880                    | 507,212                | 0.20               |
| Air Arabia PJSC   | AED      | 50,597                     | 31,684                 | 0.01               |
| Aldar Properties PJSC   | AED      | 130,448                    | 222,326                | 0.09               |
| Dubai Islamic Bank PJSC   | AED      | 53,109                     | 82,996                 | 0.03               |
| Emaar Properties PJSC   | AED      | 457,358                    | 1,021,055              | 0.41               |
| Emirates NBD Bank PJSC  | AED      | 94,529                     | 424,647                | 0.17               |
| Emirates Telecommunications Group Co. PJSC  | AED      | 26,176                     | 114,738                | 0.05               |
| First Abu Dhabi Bank PJSC   | AED      | 41,073                     | 139,333                | 0.06               |
|   |          |                            | <u>2,708,374</u>       | <u>1.09</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglogold Ashanti plc   | ZAR      | 5,140                      | 129,421                | 0.05               |
|   |          |                            | <u>129,421</u>         | <u>0.05</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Southern Copper Corp.   | USD      | 2,707                      | 291,652                | 0.12               |
|   |          |                            | <u>291,652</u>         | <u>0.12</u>        |
| Total Equities  |          |                            | <u>250,456,294</u>     | <u>100.33</u>      |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>250,456,294</u>     | <u>100.33</u>      |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

| 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                      | –                      | –                  |
|  |          |                            | –                      | –                  |
| <i>Russia</i>  |          |                            |                        |                    |
| Alrosa PJSC*   | RUB      | 49,000                     | –                      | –                  |
| Gazprom PJSC*  | RUB      | 226,180                    | –                      | –                  |
| LUKOIL PJSC*   | RUB      | 6,645                      | –                      | –                  |
| Magnit PJSC*   | RUB      | 3,126                      | –                      | –                  |
| Mobile Telesystems PJSC*   | RUB      | 12,174                     | –                      | –                  |
| Moscow Exchange MICEX-RTS PJSC*                                  | RUB      | 24,120                     | –                      | –                  |
| Novatek PJSC*  | RUB      | 4,560                      | –                      | –                  |
| Novolipetsk Steel PJSC*  | RUB      | 26,340                     | –                      | –                  |
| Phosagro PJSC*   | RUB      | 946                        | –                      | –                  |
| Polymetal International plc*                                     | RUB      | 4,126                      | –                      | –                  |
| Polyus PJSC*   | RUB      | 519                        | –                      | –                  |
| Rosneft Oil Co. PJSC*  | RUB      | 20,830                     | –                      | –                  |
| Sberbank of Russia PJSC*   | RUB      | 179,655                    | –                      | –                  |
| Sberbank of Russia PJSC Preference*                              | RUB      | 36,730                     | –                      | –                  |
| Severstal PJSC, GDR*   | USD      | 3,433                      | –                      | –                  |
| Surgutneftegas PJSC Preference*                                  | RUB      | 112,588                    | –                      | –                  |
| Surgutneftegas PJSC*   | RUB      | 90,210                     | –                      | –                  |
| Tatneft PJSC*  | RUB      | 25,303                     | –                      | –                  |
| Yandex NV*   | RUB      | 4,024                      | –                      | –                  |
|  |          |                            | –                      | –                  |
| Total Equities   |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments |          |                            | –                      | –                  |
| <b>Total Investments</b>   |          |                            | <b>250,456,294</b>     | <b>100.33</b>      |
| <b>Cash</b>  |          |                            | <b>(453,351)</b>       | <b>(0.18)</b>      |
| <b>Other assets/(liabilities)</b>                                |          |                            | <b>(362,118)</b>       | <b>(0.15)</b>      |
| <b>Total net assets</b>  |          |                            | <b>249,640,825</b>     | <b>100.00</b>      |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2024

#### 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, 20/09/2024                     | (10)                   | USD      | (544,100)                 | (2,012)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(2,012)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(2,012)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Yuexiu Transport Infrastructure Ltd.  | HKD      | 12,366,000                 | 6,430,561              | 0.25               |
|   |          |                            | <u>6,430,561</u>       | <u>0.25</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Alupar Investimento SA  | BRL      | 270,832                    | 1,451,569              | 0.06               |
| Auren Energia SA  | BRL      | 1,388,300                  | 3,084,306              | 0.12               |
| Banco do Brasil SA  | BRL      | 1,006,400                  | 4,839,533              | 0.19               |
| BB Seguridade Participacoes SA  | BRL      | 5,226,000                  | 30,982,758             | 1.22               |
| Caixa Seguridade Participacoes S/A  | BRL      | 3,625,000                  | 9,339,134              | 0.37               |
| Cia de Saneamento de Minas Gerais Copasa MG   | BRL      | 217,600                    | 818,382                | 0.03               |
| Cia De Sanena Do Parana   | BRL      | 64,400                     | 319,539                | 0.01               |
| CPFL Energia SA   | BRL      | 1,922,800                  | 11,330,239             | 0.44               |
| CTEEP-Cia de Transmissao de Energia Eletrica Paulista 'PF'                                    | BRL      | 5,459,672                  | 25,811,914             | 1.02               |
| Engie Brasil Energia SA   | BRL      | 1,372,475                  | 10,943,823             | 0.43               |
| Itausa SA Preference  | BRL      | 7,846,939                  | 13,873,010             | 0.55               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 2,548,436                  | 34,760,667             | 1.37               |
| Telefonica Brasil SA, ADR   | USD      | 3,379,184                  | 27,743,101             | 1.09               |
| TIM SA, ADR   | USD      | 428,248                    | 6,132,511              | 0.24               |
| Transmissora Alianca de Energia Eletrica S/A  | BRL      | 3,032,800                  | 18,690,013             | 0.74               |
|   |          |                            | <u>200,120,499</u>     | <u>7.88</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| EEKA Fashion Holdings Ltd.  | HKD      | 1,656,500                  | 2,299,928              | 0.09               |
| Horizon Construction Development Ltd.   | HKD      | 1,669,444                  | 320,743                | 0.01               |
| Silicon Motion Technology Corp., ADR  | USD      | 82,013                     | 6,642,233              | 0.26               |
| Want Want China Holdings Ltd.   | HKD      | 20,584,000                 | 12,444,153             | 0.49               |
|   |          |                            | <u>21,707,057</u>      | <u>0.85</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile  | CLP      | 15,309,100                 | 1,703,110              | 0.07               |
| Colbun SA   | CLP      | 10,678,789                 | 1,377,832              | 0.05               |
|   |          |                            | <u>3,080,942</u>       | <u>0.12</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 117,953,000                | 50,460,207             | 1.99               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 19,864,588                 | 15,965,923             | 0.63               |
| Bank of China Ltd. 'H'  | HKD      | 156,269,000                | 77,059,668             | 3.04               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 52,800,000                 | 41,456,055             | 1.63               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 8,370,284                  | 8,363,315              | 0.33               |
| CGN Power Co. Ltd., Reg. S 'H', 144A  | HKD      | 34,931,000                 | 15,390,865             | 0.61               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 600,000                    | 323,539                | 0.01               |



## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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 Minsheng Banking Corp. Ltd. 'H'   | HKD      | 27,648,500                 | 9,561,563              | 0.38               |
| China Railway Signal & Communication Corp. Ltd., Reg. S 'H', 144A   | HKD      | 7,734,000                  | 3,328,412              | 0.13               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 4,011,719                  | 6,857,309              | 0.27               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 5,041,529                  | 20,066,063             | 0.79               |
| Daqin Railway Co. Ltd. 'A'  | CNY      | 13,458,301                 | 13,261,873             | 0.52               |
| Goneo Group Co. Ltd. 'A'  | CNY      | 128,098                    | 1,359,600              | 0.05               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 2,590,876                  | 13,984,786             | 0.55               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 6,618,761                  | 5,829,862              | 0.23               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 264,100                    | 1,152,567              | 0.05               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 27,488,000                 | 16,336,337             | 0.64               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 16,752,000                 | 17,873,320             | 0.70               |
| Nongfu Spring Co. Ltd., Reg. S 'H', 144A  | HKD      | 1,262,600                  | 5,991,666              | 0.24               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 23,169,000                 | 7,953,086              | 0.31               |
| Shanghai International Port Group Co. Ltd. 'A'  | CNY      | 17,213,679                 | 13,693,143             | 0.54               |
| Shenzhen Expressway Corp. Ltd. 'H'  | HKD      | 3,656,000                  | 3,409,032              | 0.13               |
| Sichuan Chuantou Energy Co. Ltd. 'A'  | CNY      | 5,945,382                  | 15,342,024             | 0.60               |
| Sinopec Engineering Group Co. Ltd. 'H'  | HKD      | 5,403,500                  | 3,737,339              | 0.15               |
| Sinotrans Ltd. 'H'  | HKD      | 2,933,000                  | 1,427,543              | 0.06               |
| Youngor Fashion Co. Ltd. 'A'  | CNY      | 12,919,386                 | 12,659,702             | 0.50               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 30,310,220                 | 20,459,418             | 0.81               |
|   |          |                            | <u>403,304,217</u>     | <u>15.89</u>       |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Komerční Banka A/S  | CZK      | 136,381                    | 4,566,693              | 0.18               |
| Moneta Money Bank A/S, Reg. S, 144A   | CZK      | 1,389,175                  | 6,075,352              | 0.24               |
|   |          |                            | <u>10,642,045</u>      | <u>0.42</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 479,131                    | 6,901,557              | 0.27               |
| JUMBO SA  | EUR      | 324,372                    | 9,344,716              | 0.37               |
| OPAP SA   | EUR      | 1,257,126                  | 19,724,835             | 0.78               |
|   |          |                            | <u>35,971,108</u>      | <u>1.42</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 5,490,000                  | 8,170,940              | 0.32               |
| CITIC Ltd.  | HKD      | 8,509,000                  | 7,738,031              | 0.31               |
| Far East Horizon Ltd.   | HKD      | 8,469,000                  | 5,510,480              | 0.22               |
| Shougang Fushan Resources Group Ltd.  | HKD      | 8,864,000                  | 3,633,066              | 0.14               |
|   |          |                            | <u>25,052,517</u>      | <u>0.99</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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>Hungary</i>  |          |                            |                        |                    |
| Magyar Telekom Telecommunications plc   | HUF      | 2,708,758                  | 7,674,490              | 0.31               |
| MOL Hungarian Oil & Gas plc   | HUF      | 2,410,502                  | 18,826,827             | 0.74               |
| Richter Gedeon Nyrt.  | HUF      | 333,397                    | 8,667,743              | 0.34               |
|   |          |                            | <u>35,169,060</u>      | <u>1.39</u>        |
| <i>India</i>  |          |                            |                        |                    |
| AIA Engineering Ltd.  | INR      | 6,314                      | 316,395                | 0.01               |
| Alkem Laboratories Ltd.   | INR      | 11,868                     | 710,386                | 0.03               |
| Asian Paints Ltd.   | INR      | 10,723                     | 375,111                | 0.01               |
| Bajaj Auto Ltd.   | INR      | 358,820                    | 40,886,009             | 1.61               |
| Bosch Ltd.  | INR      | 13,742                     | 5,617,003              | 0.22               |
| Britannia Industries Ltd.   | INR      | 129,675                    | 8,514,969              | 0.34               |
| Cipla Ltd.  | INR      | 333,860                    | 5,928,705              | 0.23               |
| Colgate-Palmolive India Ltd.  | INR      | 999,303                    | 34,071,873             | 1.34               |
| Coromandel International Ltd.   | INR      | 336,013                    | 6,450,684              | 0.25               |
| Cummins India Ltd.  | INR      | 99,199                     | 4,719,023              | 0.19               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 576,191                    | 43,899,992             | 1.73               |
| Eicher Motors Ltd.  | INR      | 29,319                     | 1,643,007              | 0.06               |
| HCL Technologies Ltd.   | INR      | 1,391,920                  | 24,363,921             | 0.96               |
| Hero MotoCorp Ltd.  | INR      | 188,580                    | 12,618,210             | 0.50               |
| Hindustan Unilever Ltd.   | INR      | 966,630                    | 28,667,658             | 1.13               |
| ICICI Bank Ltd., ADR  | USD      | 158,337                    | 4,561,689              | 0.18               |
| Indian Oil Corp. Ltd.   | INR      | 4,955,548                  | 9,843,051              | 0.39               |
| Lupin Ltd.  | INR      | 109,936                    | 2,137,547              | 0.08               |
| Marico Ltd.   | INR      | 2,860,442                  | 21,027,743             | 0.83               |
| Maruti Suzuki India Ltd.  | INR      | 26,204                     | 3,781,562              | 0.15               |
| Motherson Sumi Wiring India Ltd.  | INR      | 370,353                    | 334,478                | 0.01               |
| Nestle India Ltd.   | INR      | 257,313                    | 7,873,755              | 0.31               |
| NMDC Ltd.   | INR      | 177,099                    | 522,563                | 0.02               |
| Oracle Financial Services Software Ltd.   | INR      | 116,682                    | 13,827,980             | 0.55               |
| Petronet LNG Ltd.   | INR      | 109,338                    | 433,025                | 0.02               |
| Pfizer Ltd.   | INR      | 15,109                     | 820,529                | 0.03               |
| Power Grid Corp. of India Ltd.  | INR      | 5,098,878                  | 20,236,530             | 0.80               |
| Sanofi Consumer Healthcare India Ltd.   | INR      | 63,957                     | 3,238,289              | 0.13               |
| Sanofi India Ltd.   | INR      | 63,957                     | 4,985,405              | 0.20               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 631,809                    | 11,523,151             | 0.45               |
| Torrent Pharmaceuticals Ltd.  | INR      | 204,961                    | 6,860,832              | 0.27               |
| Zydus Lifesciences Ltd.   | INR      | 246,869                    | 3,179,433              | 0.13               |
|   |          |                            | <u>333,970,508</u>     | <u>13.16</u>       |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Commercial Real Estate Co. KSC  | KWD      | 890,822                    | 357,200                | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Humansoft Holding Co. KSC   | KWD      | 441,724                    | 3,872,195              | 0.15               |
| National Bank of Kuwait SAKP  | KWD      | 8,057,404                  | 22,642,159             | 0.89               |
|   |          |                            | <u>26,871,554</u>      | <u>1.06</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| AMMB Holdings Bhd.  | MYR      | 514,200                    | 467,603                | 0.02               |
| Bursa Malaysia Bhd.   | MYR      | 2,629,400                  | 4,927,164              | 0.19               |
| CIMB Group Holdings Bhd.  | MYR      | 2,363,300                  | 3,406,558              | 0.13               |
| Fraser & Neave Holdings Bhd.  | MYR      | 774,900                    | 5,220,206              | 0.21               |
| Hong Leong Bank Bhd.  | MYR      | 1,360,700                  | 5,537,984              | 0.22               |
| IHH Healthcare Bhd.   | MYR      | 478,200                    | 638,614                | 0.03               |
| Kuala Lumpur Kepong Bhd.  | MYR      | 1,496,318                  | 6,546,689              | 0.26               |
| Malayan Banking Bhd.  | MYR      | 22,599,492                 | 47,714,031             | 1.88               |
| Maxis Bhd.  | MYR      | 6,429,200                  | 4,810,827              | 0.19               |
| MISC Bhd.   | MYR      | 12,345,000                 | 22,295,580             | 0.88               |
| Nestle Malaysia Bhd.  | MYR      | 175,700                    | 4,525,183              | 0.18               |
| Petronas Gas Bhd.   | MYR      | 1,555,100                  | 5,874,273              | 0.23               |
| PPB Group Bhd.  | MYR      | 3,096,200                  | 9,385,407              | 0.37               |
| Public Bank Bhd.  | MYR      | 2,775,500                  | 2,365,132              | 0.09               |
| Sime Darby Bhd.   | MYR      | 1,275,700                  | 708,497                | 0.03               |
| TIME dotCom Bhd.  | MYR      | 1,019,900                  | 1,087,461              | 0.04               |
| Westports Holdings Bhd.   | MYR      | 3,445,600                  | 3,045,713              | 0.12               |
|   |          |                            | <u>128,556,922</u>     | <u>5.07</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Arca Continental SAB de CV  | MXN      | 3,569,600                  | 35,023,485             | 1.38               |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 394,751                    | 33,885,426             | 1.34               |
| El Puerto de Liverpool SAB de CV 'C1'   | MXN      | 423,000                    | 3,033,673              | 0.12               |
| FIBRA Macquarie Mexico, REIT, Reg. S, 144A  | MXN      | 1,115,153                  | 1,892,385              | 0.07               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 195,745                    | 1,811,916              | 0.07               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 9,690,400                  | 32,994,684             | 1.30               |
|   |          |                            | <u>108,641,569</u>     | <u>4.28</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 258,709                    | 5,151,592              | 0.20               |
| Orange Polska SA  | PLN      | 329,314                    | 637,649                | 0.03               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 83,919                     | 1,075,903              | 0.04               |
|   |          |                            | <u>6,865,144</u>       | <u>0.27</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Barwa Real Estate Co.   | QAR      | 2,438,978                  | 1,838,779              | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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 (continued)</i>  |          |                            |                        |                    |
| Ooredoo QPSC  | QAR      | 384,971                    | 1,078,469              | 0.04               |
| Qatar Electricity & Water Co. QSC   | QAR      | 1,409,490                  | 6,058,368              | 0.24               |
| Qatar Fuel QSC  | QAR      | 807,810                    | 3,303,568              | 0.13               |
| Qatar Gas Transport Co. Ltd.  | QAR      | 1,469,453                  | 1,889,585              | 0.08               |
| Qatar Navigation QSC  | QAR      | 1,680,092                  | 5,306,525              | 0.21               |
|   |          |                            | <u>19,475,294</u>      | <u>0.77</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Abdullah Al Othaim Markets Co.  | SAR      | 1,236,798                  | 3,745,075              | 0.15               |
| Arabian Centres Co., Reg. S   | SAR      | 488,308                    | 2,624,024              | 0.10               |
| Arriyadh Development Co.  | SAR      | 155,262                    | 884,823                | 0.03               |
| Etihad Etisalat Co.   | SAR      | 46,719                     | 664,995                | 0.03               |
| Jarir Marketing Co.   | SAR      | 6,419,010                  | 21,695,556             | 0.86               |
| Saudi Arabian Oil Co., Reg. S, 144A   | SAR      | 5,857,692                  | 43,250,365             | 1.70               |
| Saudi Cement Co.  | SAR      | 208,776                    | 2,504,244              | 0.10               |
| Saudi Telecom Co.   | SAR      | 4,028,890                  | 40,271,717             | 1.59               |
| United International Transportation Co.   | SAR      | 393,956                    | 9,240,891              | 0.36               |
|   |          |                            | <u>124,881,690</u>     | <u>4.92</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Yangzijiang Shipbuilding Holdings Ltd.  | SGD      | 7,019,800                  | 12,742,083             | 0.50               |
|   |          |                            | <u>12,742,083</u>      | <u>0.50</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| AECI Ltd.   | ZAR      | 50,314                     | 297,668                | 0.01               |
| AVI Ltd.  | ZAR      | 1,346,398                  | 6,974,578              | 0.28               |
| OUTsurance Group Ltd.   | ZAR      | 2,136,702                  | 5,431,857              | 0.21               |
| Reunert Ltd.  | ZAR      | 1,137,614                  | 4,376,013              | 0.17               |
| Truworths International Ltd.  | ZAR      | 1,296,228                  | 6,621,695              | 0.26               |
| Vodacom Group Ltd.  | ZAR      | 1,598,533                  | 8,536,306              | 0.34               |
|   |          |                            | <u>32,238,117</u>      | <u>1.27</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| BNK Financial Group, Inc.   | KRW      | 892,382                    | 5,491,083              | 0.22               |
| Cheil Worldwide, Inc.   | KRW      | 282,286                    | 3,773,384              | 0.15               |
| Coway Co. Ltd.  | KRW      | 173,672                    | 8,100,067              | 0.32               |
| GS Holdings Corp.   | KRW      | 29,250                     | 996,604                | 0.04               |
| Hyundai Home Shopping Network Corp.   | KRW      | 26,474                     | 984,721                | 0.04               |
| Hyundai Marine & Fire Insurance Co. Ltd.  | KRW      | 43,227                     | 1,083,423              | 0.04               |
| Industrial Bank of Korea  | KRW      | 797,511                    | 8,122,851              | 0.32               |
| JB Financial Group Co. Ltd.   | KRW      | 403,099                    | 4,287,228              | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Kia Corp.   | KRW      | 80,709                     | 7,581,310              | 0.30               |
| Korean Reinsurance Co.  | KRW      | 46,858                     | 271,650                | 0.01               |
| KT Corp., ADR   | USD      | 1,098,093                  | 15,010,931             | 0.59               |
| NongShim Co. Ltd.   | KRW      | 27,803                     | 9,876,983              | 0.39               |
| Ottogi Corp.  | KRW      | 3,375                      | 1,061,660              | 0.04               |
| S-1 Corp.   | KRW      | 157,425                    | 6,633,237              | 0.26               |
| Samsung Card Co. Ltd.   | KRW      | 219,666                    | 6,112,029              | 0.24               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 544,107                    | 25,139,997             | 0.99               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,320,623                  | 78,191,627             | 3.08               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 41,482                     | 1,451,041              | 0.06               |
| SK Telecom Co. Ltd., ADR  | USD      | 1,311,743                  | 27,454,781             | 1.08               |
| SK Telecom Co. Ltd.   | KRW      | 27,847                     | 1,041,860              | 0.04               |
| Woori Financial Group, Inc.   | KRW      | 891,184                    | 9,510,710              | 0.37               |
|   |          |                            | <u>222,177,177</u>     | <u>8.75</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asia Cement Corp.   | TWD      | 8,801,419                  | 11,896,559             | 0.47               |
| Asustek Computer, Inc.  | TWD      | 1,570,500                  | 24,108,287             | 0.95               |
| Catcher Technology Co. Ltd.   | TWD      | 1,314,000                  | 9,396,853              | 0.37               |
| Chicony Electronics Co. Ltd.  | TWD      | 4,320,665                  | 22,774,339             | 0.90               |
| China Bills Finance Corp.   | TWD      | 6,589,000                  | 3,168,423              | 0.12               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 12,330,000                 | 47,698,627             | 1.88               |
| Compal Electronics, Inc.  | TWD      | 6,653,000                  | 7,116,166              | 0.28               |
| Far Eastern New Century Corp.   | TWD      | 597,000                    | 648,683                | 0.03               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 6,530,000                  | 16,928,101             | 0.67               |
| Farglory Land Development Co. Ltd.  | TWD      | 1,045,000                  | 2,593,052              | 0.10               |
| First Financial Holding Co. Ltd.  | TWD      | 31,330,218                 | 27,137,436             | 1.07               |
| Formosa Taffeta Co. Ltd.  | TWD      | 2,504,000                  | 1,736,665              | 0.07               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 1,096,000                  | 2,679,062              | 0.11               |
| Getac Holdings Corp.  | TWD      | 3,885,000                  | 13,651,958             | 0.54               |
| Greatek Electronics, Inc.   | TWD      | 3,626,000                  | 7,030,359              | 0.28               |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 11,457,077                 | 9,323,454              | 0.37               |
| Huaku Development Co. Ltd.  | TWD      | 3,505,700                  | 14,750,491             | 0.58               |
| Lien Hwa Industrial Holdings Corp.  | TWD      | 127,651                    | 268,747                | 0.01               |
| Mega Financial Holding Co. Ltd.   | TWD      | 5,231,000                  | 6,514,261              | 0.26               |
| Pegatron Corp.  | TWD      | 1,131,000                  | 3,643,158              | 0.14               |
| President Chain Store Corp.   | TWD      | 1,645,000                  | 13,868,271             | 0.55               |
| Radiant Opto-Electronics Corp.  | TWD      | 3,532,000                  | 20,631,414             | 0.81               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 47,555,176                 | 37,233,219             | 1.47               |
| Synnex Technology International Corp.   | TWD      | 12,516,000                 | 28,202,136             | 1.11               |
| Systemx Corp.   | TWD      | 989,000                    | 3,795,463              | 0.15               |
| Taichung Commercial Bank Co. Ltd.   | TWD      | 3,753,533                  | 2,117,339              | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Taishin Financial Holding Co. Ltd.  | TWD      | 618,948                    | 359,637                | 0.01               |
| Taiwan Cooperative Financial Holding Co. Ltd.   | TWD      | 34,086,645                 | 27,318,489             | 1.08               |
| Taiwan Hon Chuan Enterprise Co. Ltd.  | TWD      | 4,438,000                  | 23,461,215             | 0.92               |
| Taiwan Mobile Co. Ltd.  | TWD      | 10,632,300                 | 35,067,925             | 1.38               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 3,546,000                  | 105,588,089            | 4.16               |
| Topco Scientific Co. Ltd.   | TWD      | 849,866                    | 7,204,141              | 0.28               |
| Transcend Information, Inc.   | TWD      | 3,302,000                  | 11,705,069             | 0.46               |
| Uni-President Enterprises Corp.   | TWD      | 3,068,000                  | 7,688,559              | 0.30               |
| United Integrated Services Co. Ltd.   | TWD      | 296,200                    | 3,341,683              | 0.13               |
| WPG Holdings Ltd.   | TWD      | 12,796,120                 | 35,420,421             | 1.40               |
|   |          |                            | <u>596,067,751</u>     | <u>23.49</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 3,794,400                  | 21,609,908             | 0.85               |
| Bangkok Chain Hospital PCL, NVDR  | THB      | 4,966,000                  | 2,314,016              | 0.09               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 24,692,300                 | 17,999,020             | 0.71               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 4,436,200                  | 29,858,748             | 1.18               |
| Chularat Hospital PCL, NVDR   | THB      | 42,402,900                 | 3,004,225              | 0.12               |
| Digital Telecommunications Infrastructure Fund 'F'  | THB      | 43,652,185                 | 9,159,257              | 0.36               |
| Krung Thai Bank PCL, NVDR   | THB      | 21,340,000                 | 9,943,838              | 0.39               |
| Supalai PCL, NVDR   | THB      | 7,586,400                  | 3,721,103              | 0.15               |
| Thai Vegetable Oil PCL, NVDR  | THB      | 270,240                    | 158,326                | 0.01               |
| Thanachart Capital PCL, NVDR  | THB      | 3,353,500                  | 4,135,047              | 0.16               |
| Tisco Financial Group PCL, NVDR   | THB      | 6,450,400                  | 16,786,244             | 0.66               |
| TTW PCL, NVDR   | THB      | 2,510,700                  | 605,482                | 0.02               |
|   |          |                            | <u>119,295,214</u>     | <u>4.70</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 319,313                    | 697,220                | 0.03               |
| Abu Dhabi Islamic Bank PJSC   | AED      | 1,358,431                  | 4,282,775              | 0.17               |
| Abu Dhabi National Oil Co. for Distribution PJSC  | AED      | 9,759,842                  | 9,007,858              | 0.36               |
| ADNOC Drilling Co. PJSC   | AED      | 693,264                    | 773,859                | 0.03               |
| Adnoc Gas plc   | AED      | 4,670,400                  | 3,674,777              | 0.14               |
| Air Arabia PJSC   | AED      | 2,458,087                  | 1,539,232              | 0.06               |
| Aldar Properties PJSC   | AED      | 7,434,346                  | 12,670,571             | 0.50               |
| Dubai Islamic Bank PJSC   | AED      | 13,716,686                 | 21,435,823             | 0.84               |
| Emaar Properties PJSC   | AED      | 1,434,717                  | 3,203,016              | 0.13               |
| Emirates NBD Bank PJSC  | AED      | 949,859                    | 4,266,995              | 0.17               |
| Emirates Telecommunications Group Co. PJSC  | AED      | 880,205                    | 3,858,236              | 0.15               |
|   |          |                            | <u>65,410,362</u>      | <u>2.58</u>        |
| Total Equities  |          |                            | <u>2,538,671,391</u>   | <u>100.03</u>      |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2024

| 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 (continued)</i>   |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,538,671,391          | 100.03             |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Russia</i>   |          |                            |                        |                    |
| Credit Bank of Moscow PJSC  | RUB      | 35,561,300                 | 4                      | –                  |
|   |          |                            | 4                      | –                  |
| Total Equities  |          |                            | 4                      | –                  |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | 4                      | –                  |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Cyprus</i>   |          |                            |                        |                    |
| Globaltrans Investment plc, GDR   | USD      | 653,152                    | 6                      | –                  |
| Ros Agro plc, GDR*  | RUB      | 39,441                     | –                      | –                  |
|   |          |                            | 6                      | –                  |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC*  | RUB      | 1,210,625                  | –                      | –                  |
| Detsky Mir PJSC*  | RUB      | 1,175,730                  | –                      | –                  |
| LUKOIL PJSC*  | RUB      | 432,833                    | –                      | –                  |
| Magnit PJSC*  | RUB      | 135,794                    | –                      | –                  |
| Mobile Telesystems PJSC*  | RUB      | 3,471,809                  | –                      | –                  |
| Moscow Exchange MICEX-RTS PJSC*   | RUB      | 3,455,610                  | –                      | –                  |
| Novolipetsk Steel PJSC*   | RUB      | 102,700                    | –                      | –                  |
| Novolipetsk Steel PJSC*   | RUB      | 3,914,652                  | 1                      | –                  |
| Rostelecom PJSC*  | RUB      | 4,054,899                  | 1                      | –                  |
| Sberbank of Russia PJSC Preference*   | RUB      | 3,438,470                  | –                      | –                  |
| Severstal PJSC, GDR   | USD      | 780,131                    | 8                      | –                  |
| Surgutneftegas PJSC Preference  | RUB      | 47,663,482                 | 6                      | –                  |
|   |          |                            | 16                     | –                  |
| Total Equities  |          |                            | 22                     | –                  |
| Total Other transferable securities and money market instruments  |          |                            | 22                     | –                  |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities

As at 30 June 2024

| Investments                       | Market<br>Value<br>USD | % of Net<br>Assets |
|-----------------------------------|------------------------|--------------------|
| <b>Total Investments</b>          | <b>2,538,671,417</b>   | <b>100.03</b>      |
| <b>Fair value Adjustment</b>      | <b>4,332,910</b>       | <b>0.17</b>        |
| <b>Cash</b>                       | <b>(8,500,696)</b>     | <b>(0.33)</b>      |
| <b>Other assets/(liabilities)</b> | <b>3,299,707</b>       | <b>0.13</b>        |
| <b>Total net assets</b>           | <b>2,537,803,338</b>   | <b>100.00</b>      |

### Robeco QI Emerging Conservative Equities

As at 30 June 2024

#### 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 |
|---|---------------------|------------------|----------------|------------------|--------------|----------------------------------|--------------------|
| EUR   | 536,950             | USD              | 575,116        | 02/07/2024       | J.P. Morgan  | 360                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |                |                  |              | <b>360</b>                       | <b>–</b>           |
| USD   | 893,687             | EUR              | 836,268        | 01/07/2024       | J.P. Morgan  | (2,583)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |                |                  |              | <b>(2,583)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |                |                  |              | <b>(2,223)</b>                   | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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 Ltd.  | AUD      | 36,448                     | 486,268                | 0.69               |
|   |          |                            | <u>486,268</u>         | <u>0.69</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 10,922                     | 483,189                | 0.69               |
|   |          |                            | <u>483,189</u>         | <u>0.69</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Enstar Group Ltd.   | USD      | 1,470                      | 419,295                | 0.60               |
| Liberty Global Ltd. 'C'   | USD      | 24,078                     | 401,019                | 0.57               |
|   |          |                            | <u>820,314</u>         | <u>1.17</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA  | BRL      | 87,800                     | 393,943                | 0.56               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 238,053                    | 395,490                | 0.56               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 52,760                     | 671,469                | 0.96               |
| Telefonica Brasil SA, ADR   | USD      | 54,075                     | 414,234                | 0.59               |
| TIM SA, ADR   | USD      | 29,616                     | 395,709                | 0.57               |
|   |          |                            | <u>2,270,845</u>       | <u>3.24</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Centerra Gold, Inc.   | CAD      | 24,323                     | 152,586                | 0.22               |
| Cogeco Communications, Inc.   | CAD      | 11,443                     | 402,545                | 0.57               |
| Enbridge, Inc.  | CAD      | 23,083                     | 766,060                | 1.09               |
| Russel Metals, Inc.   | CAD      | 11,540                     | 293,275                | 0.42               |
| Transcontinental, Inc. 'A'  | CAD      | 22,133                     | 228,192                | 0.33               |
|   |          |                            | <u>1,842,658</u>       | <u>2.63</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| China Resources Land Ltd.   | HKD      | 94,500                     | 299,845                | 0.43               |
| CK Hutchison Holdings Ltd.  | HKD      | 102,500                    | 458,137                | 0.65               |
| JD.com, Inc. 'A'  | HKD      | 24,100                     | 297,521                | 0.43               |
|   |          |                            | <u>1,055,503</u>       | <u>1.51</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 1,188,000                  | 474,202                | 0.68               |
| Bank of China Ltd. 'H'  | HKD      | 1,333,000                  | 613,325                | 0.87               |
| China Construction Bank Corp. 'H'   | HKD      | 1,109,000                  | 764,729                | 1.09               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 38,500                     | 62,851                 | 0.09               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 1,119,000                  | 620,509                | 0.88               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 2,535,616              | 3.61               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 140,043                    | 498,343                | 0.71               |
|   |          |                            | 498,343                | 0.71               |
| <i>France</i>   |          |                            |                        |                    |
| Orange SA   | EUR      | 15,916                     | 148,878                | 0.21               |
|   |          |                            | 148,878                | 0.21               |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayerische Motoren Werke AG   | EUR      | 6,386                      | 564,394                | 0.81               |
| BioNTech SE, ADR  | USD      | 4,346                      | 325,864                | 0.46               |
| Fresenius SE & Co. KGaA   | EUR      | 15,973                     | 445,327                | 0.64               |
| Mercedes-Benz Group AG  | EUR      | 10,321                     | 666,427                | 0.95               |
| Volkswagen AG Preference  | EUR      | 4,807                      | 506,658                | 0.72               |
|   |          |                            | 2,508,670              | 3.58               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 3,884                      | 286,004                | 0.41               |
|   |          |                            | 286,004                | 0.41               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd.   | HKD      | 354,000                    | 466,214                | 0.66               |
| Sino Land Co. Ltd.  | HKD      | 327,740                    | 315,301                | 0.45               |
|   |          |                            | 781,515                | 1.11               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Jazz Pharmaceuticals plc  | USD      | 4,179                      | 416,165                | 0.59               |
|   |          |                            | 416,165                | 0.59               |
| <i>Israel</i>   |          |                            |                        |                    |
| Bank Leumi Le-Israel BM   | ILS      | 9,365                      | 71,209                 | 0.10               |
|   |          |                            | 71,209                 | 0.10               |
| <i>Italy</i>  |          |                            |                        |                    |
| UniCredit SpA   | EUR      | 19,152                     | 662,755                | 0.95               |
|   |          |                            | 662,755                | 0.95               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| H.U. Group Holdings, Inc.   | JPY      | 12,500                     | 170,314                | 0.24               |
| Honda Motor Co. Ltd.  | JPY      | 64,500                     | 643,497                | 0.92               |
| Inpex Corp.   | JPY      | 23,500                     | 322,645                | 0.46               |
| NEC Corp.   | JPY      | 7,200                      | 553,150                | 0.79               |
| Nippon Express Holdings, Inc.   | JPY      | 8,700                      | 374,187                | 0.53               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 24,100                     | 307,048                | 0.44               |
| Panasonic Holdings Corp.  | JPY      | 63,000                     | 481,266                | 0.69               |
| Ricoh Co. Ltd.  | JPY      | 50,900                     | 406,104                | 0.58               |
| Seiko Epson Corp.   | JPY      | 29,700                     | 430,508                | 0.61               |
| Shionogi & Co. Ltd.   | JPY      | 9,200                      | 334,964                | 0.48               |
| Subaru Corp.  | JPY      | 23,800                     | 470,749                | 0.67               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 24,500                     | 592,883                | 0.84               |
|   |          |                            | <u>5,087,315</u>       | <u>7.25</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NN Group NV   | EUR      | 12,756                     | 554,248                | 0.79               |
| Stellantis NV   | EUR      | 31,554                     | 582,803                | 0.83               |
|   |          |                            | <u>1,137,051</u>       | <u>1.62</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Hutchison Port Holdings Trust 'U'   | USD      | 494,000                    | 58,999                 | 0.08               |
|   |          |                            | <u>58,999</u>          | <u>0.08</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| MTN Group Ltd.  | ZAR      | 111,656                    | 484,619                | 0.69               |
|   |          |                            | <u>484,619</u>         | <u>0.69</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hana Financial Group, Inc.  | KRW      | 11,727                     | 482,510                | 0.69               |
| Hyundai Mobis Co. Ltd.  | KRW      | 3,064                      | 522,344                | 0.74               |
| KB Financial Group, Inc.  | KRW      | 9,846                      | 523,914                | 0.75               |
| Kia Corp.   | KRW      | 6,443                      | 564,699                | 0.80               |
| KT Corp., ADR   | USD      | 33,061                     | 421,688                | 0.60               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 15,623                     | 509,907                | 0.73               |
| SK Telecom Co. Ltd., ADR  | USD      | 27,861                     | 544,092                | 0.78               |
|   |          |                            | <u>3,569,154</u>       | <u>5.09</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 51,317                     | 479,917                | 0.68               |
| Telefonica SA   | EUR      | 116,524                    | 461,435                | 0.66               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 941,352                | 1.34               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB 'A'  | SEK      | 54,535                     | 485,047                | 0.69               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 42,400                     | 245,807                | 0.35               |
|   |          |                            | 730,854                | 1.04               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Julius Baer Group Ltd.  | CHF      | 5,933                      | 309,256                | 0.44               |
|   |          |                            | 309,256                | 0.44               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asustek Computer, Inc.  | TWD      | 33,000                     | 472,660                | 0.67               |
| MediaTek, Inc.  | TWD      | 19,000                     | 765,046                | 1.09               |
| Novatek Microelectronics Corp.  | TWD      | 27,000                     | 470,589                | 0.67               |
| Pegatron Corp.  | TWD      | 95,000                     | 285,526                | 0.41               |
|   |          |                            | 1,993,821              | 2.84               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| GSK plc   | GBP      | 42,181                     | 760,947                | 1.08               |
| J Sainsbury plc   | GBP      | 135,860                    | 408,620                | 0.58               |
| Kingfisher plc  | GBP      | 139,919                    | 410,596                | 0.59               |
| Royalty Pharma plc 'A'  | USD      | 18,424                     | 453,316                | 0.65               |
| Shell plc   | EUR      | 30,613                     | 1,028,444              | 1.47               |
| Vodafone Group plc  | GBP      | 572,324                    | 470,908                | 0.67               |
|   |          |                            | 3,532,831              | 5.04               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 7,177                      | 1,148,588              | 1.64               |
| ACCO Brands Corp.   | USD      | 92,794                     | 406,934                | 0.58               |
| Adeia, Inc.   | USD      | 12,803                     | 133,615                | 0.19               |
| Ally Financial, Inc.  | USD      | 13,033                     | 482,406                | 0.69               |
| Amazon.com, Inc.  | USD      | 14,410                     | 2,598,304              | 3.70               |
| Apple, Inc.   | USD      | 15,325                     | 3,011,664              | 4.29               |
| AT&T, Inc.  | USD      | 55,897                     | 996,680                | 1.42               |
| Bank of New York Mellon Corp. (The)   | USD      | 11,391                     | 636,536                | 0.91               |
| Best Buy Co., Inc.  | USD      | 5,992                      | 471,253                | 0.67               |
| Bread Financial Holdings, Inc.  | USD      | 10,772                     | 447,866                | 0.64               |
| Bristol-Myers Squibb Co.  | USD      | 21,083                     | 816,960                | 1.16               |
| Centene Corp.   | USD      | 9,104                      | 563,187                | 0.80               |
| Chegg, Inc.   | USD      | 107,181                    | 316,018                | 0.45               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Cisco Systems, Inc.   | USD      | 23,450                     | 1,039,524              | 1.48               |
| Citigroup, Inc.   | USD      | 14,726                     | 871,950                | 1.24               |
| Collegium Pharmaceutical, Inc.  | USD      | 6,794                      | 204,121                | 0.29               |
| Coterra Energy, Inc.  | USD      | 19,974                     | 497,044                | 0.71               |
| Cross Country Healthcare, Inc.  | USD      | 34,480                     | 445,256                | 0.63               |
| Devon Energy Corp.  | USD      | 3,310                      | 146,390                | 0.21               |
| eBay, Inc.  | USD      | 11,031                     | 552,914                | 0.79               |
| Electronic Arts, Inc.   | USD      | 4,517                      | 587,220                | 0.84               |
| Enact Holdings, Inc.  | USD      | 14,571                     | 416,839                | 0.59               |
| Ethan Allen Interiors, Inc.   | USD      | 19,390                     | 504,583                | 0.72               |
| Expedia Group, Inc.   | USD      | 4,525                      | 531,938                | 0.76               |
| F5, Inc.  | USD      | 2,968                      | 476,957                | 0.68               |
| Ford Motor Co.  | USD      | 56,704                     | 663,465                | 0.95               |
| General Motors Co.  | USD      | 13,661                     | 592,200                | 0.84               |
| Gilead Sciences, Inc.   | USD      | 13,299                     | 851,359                | 1.21               |
| HP, Inc.  | USD      | 17,466                     | 570,711                | 0.81               |
| Incyte Corp.  | USD      | 8,514                      | 481,566                | 0.69               |
| International Business Machines Corp.   | USD      | 6,248                      | 1,008,250              | 1.44               |
| Jackson Financial, Inc. 'A'   | USD      | 6,011                      | 416,493                | 0.59               |
| Johnson & Johnson   | USD      | 2,240                      | 305,480                | 0.44               |
| Kimberly-Clark Corp.  | USD      | 3,146                      | 405,670                | 0.58               |
| Macy's, Inc.  | USD      | 23,606                     | 422,893                | 0.60               |
| Medifast, Inc.  | USD      | 9,667                      | 196,813                | 0.28               |
| Navient Corp.   | USD      | 9,682                      | 131,532                | 0.19               |
| NetApp, Inc.  | USD      | 4,690                      | 563,631                | 0.80               |
| NETGEAR, Inc.   | USD      | 14,892                     | 212,594                | 0.30               |
| NetScout Systems, Inc.  | USD      | 23,407                     | 399,453                | 0.57               |
| Nu Skin Enterprises, Inc. 'A'   | USD      | 11,930                     | 117,324                | 0.17               |
| OneMain Holdings, Inc.  | USD      | 9,282                      | 419,953                | 0.60               |
| Perdoceo Education Corp.  | USD      | 16,316                     | 326,092                | 0.47               |
| Pfizer, Inc.  | USD      | 35,851                     | 935,956                | 1.33               |
| Plains GP Holdings LP 'A'   | USD      | 24,885                     | 436,982                | 0.62               |
| Premier, Inc. 'A'   | USD      | 23,706                     | 412,961                | 0.59               |
| QUALCOMM, Inc.  | USD      | 5,333                      | 991,114                | 1.41               |
| RE/MAX Holdings, Inc. 'A'   | USD      | 19,033                     | 143,846                | 0.21               |
| RMR Group, Inc. (The) 'A'   | USD      | 2,596                      | 54,742                 | 0.08               |
| Scholastic Corp.  | USD      | 7,773                      | 257,251                | 0.37               |
| State Street Corp.  | USD      | 7,512                      | 518,673                | 0.74               |
| Steelcase, Inc. 'A'   | USD      | 34,212                     | 413,704                | 0.59               |
| Synchrony Financial   | USD      | 12,471                     | 549,108                | 0.78               |
| TD SYNnex Corp.   | USD      | 2,276                      | 245,067                | 0.35               |
| Twilio, Inc. 'A'  | USD      | 8,688                      | 460,523                | 0.66               |
| Veradigm, Inc.  | USD      | 100,538                    | 891,170                | 1.27               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                          |                      |
| Verizon Communications, Inc.  | USD      | 25,792                     | 992,453                  | 1.42                 |
| Viatis, Inc.  | USD      | 48,488                     | 480,921                  | 0.69                 |
| Vimeo, Inc.   | USD      | 155,822                    | 542,306                  | 0.77                 |
| Vista Outdoor, Inc.   | USD      | 14,940                     | 524,834                  | 0.75                 |
| Warner Bros Discovery, Inc.   | USD      | 65,426                     | 454,182                  | 0.65                 |
| Western Union Co. (The)   | USD      | 20,447                     | 233,135                  | 0.33                 |
| Yelp, Inc. 'A'  | USD      | 3,474                      | 119,771                  | 0.17                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 8,432                      | 465,678                  | 0.66                 |
|   |          |                            | <u>36,514,603</u>        | <u>52.05</u>         |
| Total Equities  |          |                            | <u>69,227,787</u>        | <u>98.68</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>69,227,787</u>        | <u>98.68</u>         |
| Other transferable securities and money market instruments  |          |                            |                          |                      |
| Equities  |          |                            |                          |                      |
| <i>Russia</i>   |          |                            |                          |                      |
| LUKOIL PJSC*  | RUB      | 14,501                     | –                        | –                    |
| Tatneft PJSC*   | RUB      | 64,836                     | –                        | –                    |
|   |          |                            | <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>  |          |                            | <b><u>69,227,787</u></b> | <b><u>98.68</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>34,980</u></b>     | <b><u>0.05</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>434,126</u></b>    | <b><u>0.62</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>455,933</u></b>    | <b><u>0.65</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>70,152,826</u></b> | <b><u>100.00</u></b> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 3                      | USD      | 772,778                   | 2,652                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>2,652</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>2,652</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 19,596                     | 344,840                | 0.29               |
| AUB Group Ltd.  | AUD      | 4,484                      | 88,547                 | 0.08               |
| Brambles Ltd.   | AUD      | 21,658                     | 196,096                | 0.17               |
| Cochlear Ltd.   | AUD      | 1,293                      | 267,620                | 0.23               |
| Fortescue Ltd.  | AUD      | 4,429                      | 59,089                 | 0.05               |
| Qube Holdings Ltd.  | AUD      | 22,243                     | 50,591                 | 0.04               |
| Reece Ltd.  | AUD      | 7,060                      | 110,732                | 0.09               |
| Seven Group Holdings Ltd.   | AUD      | 2,349                      | 55,154                 | 0.05               |
| Telstra Group Ltd.  | AUD      | 108,457                    | 244,654                | 0.21               |
|   |          |                            | <u>1,417,323</u>       | <u>1.21</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 725                        | 32,074                 | 0.03               |
| Raiffeisen Bank International AG  | EUR      | 11,360                     | 184,259                | 0.16               |
|   |          |                            | <u>216,333</u>         | <u>0.19</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Colruyt Group N.V   | EUR      | 5,708                      | 254,463                | 0.22               |
|   |          |                            | <u>254,463</u>         | <u>0.22</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 5,462                      | 514,170                | 0.44               |
| Assured Guaranty Ltd.   | USD      | 3,078                      | 221,570                | 0.19               |
| Enstar Group Ltd.   | USD      | 347                        | 98,976                 | 0.08               |
| Everest Group Ltd.  | USD      | 1,258                      | 447,234                | 0.38               |
| White Mountains Insurance Group Ltd.  | USD      | 244                        | 413,770                | 0.35               |
|   |          |                            | <u>1,695,720</u>       | <u>1.44</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CES Energy Solutions Corp.  | CAD      | 9,636                      | 50,594                 | 0.04               |
| CGI, Inc.   | CAD      | 2,497                      | 232,498                | 0.20               |
| Cogeco Communications, Inc.   | CAD      | 2,523                      | 88,755                 | 0.07               |
| Dollarama, Inc.   | CAD      | 7,004                      | 596,558                | 0.51               |
| Enbridge, Inc.  | CAD      | 9,782                      | 324,637                | 0.28               |
| Fairfax Financial Holdings Ltd.   | CAD      | 290                        | 307,758                | 0.26               |
| Loblaw Cos. Ltd.  | CAD      | 4,416                      | 477,876                | 0.41               |
| Manulife Financial Corp.  | CAD      | 13,386                     | 332,521                | 0.28               |
| Russel Metals, Inc.   | CAD      | 9,645                      | 245,116                | 0.21               |
| Sun Life Financial, Inc.  | CAD      | 5,112                      | 233,826                | 0.20               |
|   |          |                            | <u>2,890,139</u>       | <u>2.46</u>        |



## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| CK Hutchison Holdings Ltd.  | HKD      | 63,000                     | 281,586                | 0.24               |
| HKT Trust & HKT Ltd. 'SS'   | HKD      | 226,000                    | 236,599                | 0.20               |
|   |          |                            | <u>518,185</u>         | <u>0.44</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| ALK-Abello A/S 'B'  | DKK      | 4,334                      | 88,976                 | 0.07               |
| Danske Bank A/S   | DKK      | 10,470                     | 291,323                | 0.25               |
| Genmab A/S  | DKK      | 616                        | 144,140                | 0.12               |
| H Lundbeck A/S  | DKK      | 19,545                     | 101,847                | 0.09               |
| Novo Nordisk A/S 'B'  | DKK      | 4,194                      | 565,540                | 0.48               |
|   |          |                            | <u>1,191,826</u>       | <u>1.01</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 82,236                     | 292,637                | 0.25               |
| Nordea Bank Abp   | SEK      | 75,544                     | 839,300                | 0.71               |
| Sampo OYJ 'A'   | EUR      | 11,603                     | 465,280                | 0.40               |
|   |          |                            | <u>1,597,217</u>       | <u>1.36</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Credit Agricole SA  | EUR      | 20,071                     | 255,705                | 0.22               |
| Ipsen SA  | EUR      | 1,871                      | 214,229                | 0.18               |
| Orange SA   | EUR      | 26,975                     | 252,324                | 0.21               |
| Societe BIC SA  | EUR      | 1,821                      | 100,155                | 0.08               |
| Societe Generale SA   | EUR      | 11,669                     | 255,784                | 0.22               |
| TotalEnergies SE  | EUR      | 6,332                      | 394,674                | 0.34               |
| Ubisoft Entertainment SA  | EUR      | 9,222                      | 188,498                | 0.16               |
|   |          |                            | <u>1,661,369</u>       | <u>1.41</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayerische Motoren Werke AG   | EUR      | 3,394                      | 299,962                | 0.26               |
| Beiersdorf AG   | EUR      | 1,701                      | 232,271                | 0.20               |
| Bilfinger SE  | EUR      | 826                        | 40,557                 | 0.03               |
| BioNTech SE, ADR  | USD      | 2,388                      | 179,053                | 0.15               |
| Deutsche Telekom AG   | EUR      | 13,979                     | 328,227                | 0.28               |
| Fresenius SE & Co. KGaA   | EUR      | 10,110                     | 281,867                | 0.24               |
| Hannover Rueck SE   | EUR      | 196                        | 46,393                 | 0.04               |
| Mercedes-Benz Group AG  | EUR      | 5,233                      | 337,895                | 0.29               |
| TeamViewer SE, Reg. S, 144A   | EUR      | 11,668                     | 122,222                | 0.10               |
| Volkswagen AG Preference  | EUR      | 2,788                      | 293,855                | 0.25               |
|   |          |                            | <u>2,162,302</u>       | <u>1.84</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 2,459                      | 181,072                | 0.16               |
|   |          |                            | <u>181,072</u>         | <u>0.16</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| BOC Hong Kong Holdings Ltd.   | HKD      | 38,000                     | 109,219                | 0.09               |
|   |          |                            | <u>109,219</u>         | <u>0.09</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Eaton Corp. plc   | USD      | 1,195                      | 349,608                | 0.30               |
| Jazz Pharmaceuticals plc  | USD      | 2,581                      | 257,028                | 0.22               |
| Pentair plc   | USD      | 4,016                      | 287,293                | 0.24               |
| Trane Technologies plc  | USD      | 2,548                      | 782,005                | 0.66               |
| Weatherford International plc   | USD      | 1,085                      | 123,964                | 0.11               |
| Willis Towers Watson plc  | USD      | 1,049                      | 256,576                | 0.22               |
|   |          |                            | <u>2,056,474</u>       | <u>1.75</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 3,124                      | 480,952                | 0.41               |
| Plus500 Ltd.  | GBP      | 5,458                      | 145,875                | 0.13               |
| Wix.com Ltd.  | USD      | 1,285                      | 190,721                | 0.16               |
|   |          |                            | <u>817,548</u>         | <u>0.70</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Banca Mediolanum SpA  | EUR      | 15,842                     | 163,331                | 0.14               |
| Eni SpA   | EUR      | 12,821                     | 184,033                | 0.16               |
| Intesa Sanpaolo SpA   | EUR      | 105,568                    | 366,426                | 0.31               |
| Italgas SpA   | EUR      | 29,457                     | 135,561                | 0.11               |
| Snam SpA  | EUR      | 54,325                     | 224,417                | 0.19               |
| UniCredit SpA   | EUR      | 27,132                     | 938,903                | 0.80               |
|   |          |                            | <u>2,012,671</u>       | <u>1.71</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| 77 Bank Ltd. (The)  | JPY      | 6,400                      | 166,124                | 0.14               |
| Autobacs Seven Co. Ltd.   | JPY      | 3,400                      | 30,667                 | 0.03               |
| Brother Industries Ltd.   | JPY      | 6,200                      | 101,810                | 0.09               |
| Canon Marketing Japan, Inc.   | JPY      | 10,800                     | 280,271                | 0.24               |
| Canon, Inc.   | JPY      | 15,700                     | 396,503                | 0.34               |
| Daiwa House Industry Co. Ltd.   | JPY      | 6,800                      | 160,808                | 0.14               |
| Daiwa Securities Group, Inc.  | JPY      | 20,000                     | 142,342                | 0.12               |
| Duskin Co. Ltd.   | JPY      | 4,600                      | 97,842                 | 0.08               |
| FUJIFILM Holdings Corp.   | JPY      | 12,900                     | 281,493                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 14,700                     | 200,290                | 0.17               |
| Honda Motor Co. Ltd.  | JPY      | 34,100                     | 340,205                | 0.29               |
| Idemitsu Kosan Co. Ltd.   | JPY      | 22,200                     | 134,113                | 0.11               |
| Japan Exchange Group, Inc.  | JPY      | 11,700                     | 254,629                | 0.22               |
| Kaken Pharmaceutical Co. Ltd.   | JPY      | 4,700                      | 104,958                | 0.09               |
| Kanamoto Co. Ltd.   | JPY      | 3,200                      | 55,053                 | 0.05               |
| KDDI Corp.  | JPY      | 6,400                      | 157,920                | 0.13               |
| Kewpie Corp.  | JPY      | 5,000                      | 92,777                 | 0.08               |
| Kokuyo Co. Ltd.   | JPY      | 2,200                      | 34,416                 | 0.03               |
| McDonald's Holdings Co. Japan Ltd.  | JPY      | 5,200                      | 191,228                | 0.16               |
| Mitsubishi Corp.  | JPY      | 10,300                     | 188,075                | 0.16               |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 13,000                     | 269,574                | 0.23               |
| NEC Corp.   | JPY      | 4,300                      | 330,353                | 0.28               |
| Nintendo Co. Ltd.   | JPY      | 2,700                      | 133,996                | 0.11               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 261,900                    | 230,603                | 0.20               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 16,400                     | 208,946                | 0.18               |
| Otsuka Holdings Co. Ltd.  | JPY      | 6,500                      | 255,247                | 0.22               |
| Panasonic Holdings Corp.  | JPY      | 35,000                     | 267,370                | 0.23               |
| Raito Kogyo Co. Ltd.  | JPY      | 2,100                      | 25,580                 | 0.02               |
| Ricoh Co. Ltd.  | JPY      | 41,400                     | 330,308                | 0.28               |
| Ryohin Keikaku Co. Ltd.   | JPY      | 5,700                      | 88,409                 | 0.08               |
| Sankyo Co. Ltd.   | JPY      | 4,000                      | 40,510                 | 0.03               |
| Santen Pharmaceutical Co. Ltd.  | JPY      | 6,300                      | 60,076                 | 0.05               |
| Sawai Group Holdings Co. Ltd.   | JPY      | 2,200                      | 83,418                 | 0.07               |
| SCREEN Holdings Co. Ltd.  | JPY      | 2,700                      | 227,086                | 0.19               |
| SCSK Corp.  | JPY      | 4,400                      | 82,001                 | 0.07               |
| Sega Sammy Holdings, Inc.   | JPY      | 7,800                      | 108,063                | 0.09               |
| Seiko Epson Corp.   | JPY      | 17,200                     | 249,318                | 0.21               |
| Sekisui House Ltd.  | JPY      | 12,300                     | 254,202                | 0.22               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 21,900                     | 110,261                | 0.09               |
| SoftBank Corp.  | JPY      | 10,600                     | 120,786                | 0.10               |
| Subaru Corp.  | JPY      | 13,900                     | 274,933                | 0.23               |
| Suzuken Co. Ltd.  | JPY      | 4,500                      | 127,612                | 0.11               |
| Tokio Marine Holdings, Inc.   | JPY      | 10,100                     | 351,798                | 0.30               |
| Tokyo Gas Co. Ltd.  | JPY      | 5,400                      | 108,218                | 0.09               |
| Toshiba TEC Corp.   | JPY      | 3,800                      | 75,823                 | 0.06               |
| Toyo Suisan Kaisha Ltd.   | JPY      | 2,300                      | 127,206                | 0.11               |
| Toyota Tsusho Corp.   | JPY      | 15,000                     | 272,503                | 0.23               |
| USS Co. Ltd.  | JPY      | 23,400                     | 183,710                | 0.16               |
|   |          |                            | 8,409,434              | 7.15               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Man Group plc   | GBP      | 71,173                     | 203,319                | 0.17               |
|   |          |                            | <u>203,319</u>         | <u>0.17</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Millicom International Cellular SA, SDR   | SEK      | 1,738                      | 39,507                 | 0.03               |
| Spotify Technology SA   | USD      | 842                        | 246,523                | 0.21               |
|   |          |                            | <u>286,030</u>         | <u>0.24</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, 144A  | EUR      | 4,415                      | 67,770                 | 0.06               |
| ASML Holding NV   | EUR      | 588                        | 566,950                | 0.48               |
| Fugro NV  | EUR      | 1,892                      | 42,684                 | 0.04               |
| ING Groep NV  | EUR      | 21,031                     | 335,697                | 0.28               |
| Koninklijke Ahold Delhaize NV   | EUR      | 18,996                     | 524,100                | 0.45               |
| Koninklijke KPN NV  | EUR      | 75,394                     | 269,910                | 0.23               |
| NN Group NV   | EUR      | 12,230                     | 531,393                | 0.45               |
| Stellantis NV   | EUR      | 16,036                     | 296,185                | 0.25               |
| TomTom NV   | EUR      | 29,169                     | 153,866                | 0.13               |
| Van Lanschot Kempen NV, CVA   | EUR      | 1,762                      | 66,075                 | 0.06               |
| Wolters Kluwer NV   | EUR      | 2,006                      | 310,529                | 0.26               |
|   |          |                            | <u>3,165,159</u>       | <u>2.69</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 80,505                     | 190,410                | 0.16               |
|   |          |                            | <u>190,410</u>         | <u>0.16</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 10,065                     | 268,087                | 0.23               |
| Kongsberg Gruppen ASA   | NOK      | 2,384                      | 181,754                | 0.15               |
| Orkla ASA   | NOK      | 36,844                     | 280,088                | 0.24               |
|   |          |                            | <u>729,929</u>         | <u>0.62</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Navigator Co. SA (The)  | EUR      | 10,058                     | 39,085                 | 0.03               |
| NOS SGPS SA   | EUR      | 30,820                     | 101,860                | 0.09               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 68,627                     | 157,156                | 0.14               |
| Sonae SGPS SA   | EUR      | 43,167                     | 37,771                 | 0.03               |
|   |          |                            | <u>335,872</u>         | <u>0.29</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Best World International Ltd.   | SGD      | 2,374                      | 4,070                  | –                  |
| DBS Group Holdings Ltd.   | SGD      | 13,190                     | 325,008                | 0.28               |
| NetLink NBN Trust, Reg. S   | SGD      | 166,600                    | 95,201                 | 0.08               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 29,000                     | 288,105                | 0.24               |
| Sheng Siong Group Ltd.  | SGD      | 258,200                    | 264,868                | 0.23               |
| Singapore Exchange Ltd.   | SGD      | 33,800                     | 220,603                | 0.19               |
|   |          |                            | <u>1,197,855</u>       | <u>1.02</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Aena SME SA, Reg. S, 144A   | EUR      | 769                        | 144,572                | 0.12               |
| Banco Santander SA  | EUR      | 86,554                     | 374,822                | 0.32               |
| Industria de Diseno Textil SA   | EUR      | 8,030                      | 372,271                | 0.32               |
| Telefonica SA   | EUR      | 72,492                     | 287,068                | 0.24               |
|   |          |                            | <u>1,178,733</u>       | <u>1.00</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 22,737                     | 399,048                | 0.34               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 55,917                     | 324,169                | 0.27               |
| Volvo AB 'B'  | SEK      | 13,572                     | 324,172                | 0.28               |
|   |          |                            | <u>1,047,389</u>       | <u>0.89</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 6,532                      | 338,579                | 0.29               |
| Chubb Ltd.  | USD      | 1,739                      | 413,888                | 0.35               |
| Kuehne + Nagel International AG   | CHF      | 126                        | 33,807                 | 0.03               |
| Logitech International SA   | CHF      | 3,764                      | 339,711                | 0.29               |
| Nestle SA   | CHF      | 4,466                      | 425,327                | 0.36               |
| Novartis AG   | CHF      | 12,648                     | 1,262,995              | 1.08               |
| Roche Holding AG  | CHF      | 1,684                      | 436,267                | 0.37               |
| Swisscom AG   | CHF      | 433                        | 227,274                | 0.19               |
|   |          |                            | <u>3,477,848</u>       | <u>2.96</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| GSK plc   | GBP      | 19,443                     | 350,752                | 0.30               |
| International Distribution Services plc   | GBP      | 35,707                     | 134,938                | 0.12               |
| J Sainsbury plc   | GBP      | 79,776                     | 239,939                | 0.20               |
| Royalty Pharma plc 'A'  | USD      | 7,378                      | 181,533                | 0.15               |
| Shell plc   | EUR      | 12,848                     | 431,628                | 0.37               |
| Tesco plc   | GBP      | 90,688                     | 327,310                | 0.28               |
| Unilever plc  | EUR      | 8,070                      | 413,830                | 0.35               |
| Vodafone Group plc  | GBP      | 363,803                    | 299,337                | 0.25               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 2,379,267              | 2.02               |
| <i>United States of America</i>   |          |                            |                        |                    |
| 3M Co.  | USD      | 602                        | 57,400                 | 0.05               |
| AbbVie, Inc.  | USD      | 4,502                      | 720,488                | 0.61               |
| Abercrombie & Fitch Co. 'A'   | USD      | 489                        | 81,142                 | 0.07               |
| ACCO Brands Corp.   | USD      | 11,601                     | 50,874                 | 0.04               |
| ADMA Biologics, Inc.  | USD      | 17,823                     | 185,921                | 0.16               |
| Adobe, Inc.   | USD      | 922                        | 477,917                | 0.41               |
| Aflac, Inc.   | USD      | 7,728                      | 643,982                | 0.55               |
| Allison Transmission Holdings, Inc.   | USD      | 3,049                      | 215,926                | 0.18               |
| Allstate Corp. (The)  | USD      | 1,749                      | 260,551                | 0.22               |
| Ally Financial, Inc.  | USD      | 7,324                      | 271,092                | 0.23               |
| Alphabet, Inc. 'A'  | USD      | 19,521                     | 3,317,705              | 2.82               |
| Amazon.com, Inc.  | USD      | 19,633                     | 3,540,077              | 3.01               |
| American Eagle Outfitters, Inc.   | USD      | 2,920                      | 54,381                 | 0.05               |
| Amgen, Inc.   | USD      | 1,468                      | 427,970                | 0.36               |
| Amphenol Corp. 'A'  | USD      | 5,074                      | 318,951                | 0.27               |
| Apple, Inc.   | USD      | 25,247                     | 4,961,533              | 4.22               |
| Archrock, Inc.  | USD      | 4,929                      | 92,992                 | 0.08               |
| Arista Networks, Inc.   | USD      | 1,359                      | 444,416                | 0.38               |
| AT&T, Inc.  | USD      | 25,990                     | 463,419                | 0.39               |
| Autodesk, Inc.  | USD      | 1,489                      | 343,786                | 0.29               |
| Badger Meter, Inc.  | USD      | 1,429                      | 248,467                | 0.21               |
| Bank of New York Mellon Corp. (The)   | USD      | 6,446                      | 360,206                | 0.31               |
| Best Buy Co., Inc.  | USD      | 3,216                      | 252,929                | 0.22               |
| Booking Holdings, Inc.  | USD      | 112                        | 413,985                | 0.35               |
| BorgWarner, Inc.  | USD      | 4,553                      | 136,962                | 0.12               |
| Boston Scientific Corp.   | USD      | 4,824                      | 346,626                | 0.30               |
| Bread Financial Holdings, Inc.  | USD      | 1,371                      | 57,002                 | 0.05               |
| Bristol-Myers Squibb Co.  | USD      | 16,458                     | 637,743                | 0.54               |
| Brown & Brown, Inc.   | USD      | 3,710                      | 309,504                | 0.26               |
| Builders FirstSource, Inc.  | USD      | 1,551                      | 200,302                | 0.17               |
| Capital One Financial Corp.   | USD      | 2,706                      | 349,564                | 0.30               |
| Cardinal Health, Inc.   | USD      | 2,649                      | 243,013                | 0.21               |
| Cargurus, Inc. 'A'  | USD      | 9,427                      | 230,452                | 0.20               |
| Carlisle Cos., Inc.   | USD      | 225                        | 85,069                 | 0.07               |
| Choe Global Markets, Inc.   | USD      | 3,118                      | 494,749                | 0.42               |
| Chegg, Inc.   | USD      | 22,614                     | 66,676                 | 0.06               |
| Chevron Corp.   | USD      | 155                        | 22,622                 | 0.02               |
| Chipotle Mexican Grill, Inc. 'A'  | USD      | 4,450                      | 260,128                | 0.22               |
| Church & Dwight Co., Inc.   | USD      | 2,588                      | 250,360                | 0.21               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Cigna Group (The)   | USD      | 1,074                      | 331,264                | 0.28               |
| Cisco Systems, Inc.   | USD      | 13,738                     | 608,997                | 0.52               |
| City Holding Co.  | USD      | 347                        | 34,401                 | 0.03               |
| Colgate-Palmolive Co.   | USD      | 8,224                      | 744,630                | 0.63               |
| Comcast Corp. 'A'   | USD      | 4,063                      | 148,455                | 0.13               |
| Corcept Therapeutics, Inc.  | USD      | 9,949                      | 301,603                | 0.26               |
| Core & Main, Inc. 'A'   | USD      | 3,358                      | 153,338                | 0.13               |
| Costco Wholesale Corp.  | USD      | 590                        | 467,921                | 0.40               |
| Coterra Energy, Inc.  | USD      | 5,162                      | 128,454                | 0.11               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 2,437                      | 871,317                | 0.74               |
| Deckers Outdoor Corp.   | USD      | 611                        | 551,824                | 0.47               |
| DocuSign, Inc. 'A'  | USD      | 4,751                      | 237,162                | 0.20               |
| Dolby Laboratories, Inc. 'A'  | USD      | 869                        | 64,242                 | 0.05               |
| Domino's Pizza, Inc.  | USD      | 341                        | 164,281                | 0.14               |
| DoorDash, Inc. 'A'  | USD      | 1,653                      | 167,775                | 0.14               |
| DR Horton, Inc.   | USD      | 2,487                      | 327,029                | 0.28               |
| Dropbox, Inc. 'A'   | USD      | 9,758                      | 204,583                | 0.17               |
| Duolingo, Inc. 'A'  | USD      | 1,339                      | 260,704                | 0.22               |
| eBay, Inc.  | USD      | 11,858                     | 594,366                | 0.51               |
| Electronic Arts, Inc.   | USD      | 2,697                      | 350,616                | 0.30               |
| Eli Lilly & Co.   | USD      | 874                        | 738,327                | 0.63               |
| EMCOR Group, Inc.   | USD      | 698                        | 237,766                | 0.20               |
| Employers Holdings, Inc.  | USD      | 4,786                      | 190,368                | 0.16               |
| Enact Holdings, Inc.  | USD      | 1,141                      | 32,641                 | 0.03               |
| Equity Commonwealth, REIT   | USD      | 7,341                      | 132,881                | 0.11               |
| Etsy, Inc.  | USD      | 3,494                      | 192,280                | 0.16               |
| eXp World Holdings, Inc.  | USD      | 2,816                      | 29,651                 | 0.03               |
| Expedia Group, Inc.   | USD      | 1,736                      | 204,076                | 0.17               |
| Expeditors International of Washington, Inc.  | USD      | 2,214                      | 257,789                | 0.22               |
| Exxon Mobil Corp.   | USD      | 4,637                      | 498,075                | 0.42               |
| Fair Isaac Corp.  | USD      | 140                        | 194,460                | 0.17               |
| Ford Motor Co.  | USD      | 29,939                     | 350,301                | 0.30               |
| Fortinet, Inc.  | USD      | 1,530                      | 86,040                 | 0.07               |
| Frontdoor, Inc.   | USD      | 2,421                      | 76,329                 | 0.07               |
| General Motors Co.  | USD      | 8,417                      | 364,874                | 0.31               |
| Genworth Financial, Inc. 'A'  | USD      | 4,390                      | 24,740                 | 0.02               |
| Gilead Sciences, Inc.   | USD      | 17,368                     | 1,111,844              | 0.95               |
| Graham Holdings Co. 'B'   | USD      | 331                        | 216,050                | 0.18               |
| Grand Canyon Education, Inc.  | USD      | 1,646                      | 214,875                | 0.18               |
| Guidewire Software, Inc.  | USD      | 2,114                      | 271,985                | 0.23               |
| H&R Block, Inc.   | USD      | 4,512                      | 228,305                | 0.19               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 4,137                      | 388,089                | 0.33               |
| Hewlett Packard Enterprise Co.  | USD      | 16,126                     | 318,533                | 0.27               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Hims & Hers Health, Inc.  | USD      | 8,851                      | 166,738                | 0.14               |
| HP, Inc.  | USD      | 12,526                     | 409,294                | 0.35               |
| HubSpot, Inc.   | USD      | 369                        | 203,063                | 0.17               |
| Incyte Corp.  | USD      | 4,560                      | 257,921                | 0.22               |
| Ingersoll Rand, Inc.  | USD      | 1,508                      | 127,816                | 0.11               |
| InterDigital, Inc.  | USD      | 4,692                      | 510,286                | 0.43               |
| International Business Machines Corp.   | USD      | 4,163                      | 671,790                | 0.57               |
| Jackson Financial, Inc. 'A'   | USD      | 3,533                      | 244,796                | 0.21               |
| Johnson & Johnson   | USD      | 10,033                     | 1,368,251              | 1.16               |
| JPMorgan Chase & Co.  | USD      | 3,357                      | 633,531                | 0.54               |
| KB Home   | USD      | 2,733                      | 178,961                | 0.15               |
| KKR & Co., Inc. 'A'   | USD      | 1,107                      | 108,701                | 0.09               |
| Kroger Co. (The)  | USD      | 5,351                      | 249,289                | 0.21               |
| Landstar System, Inc.   | USD      | 1,326                      | 228,244                | 0.19               |
| Leidos Holdings, Inc.   | USD      | 757                        | 103,038                | 0.09               |
| Lennox International, Inc.  | USD      | 156                        | 77,870                 | 0.07               |
| Lockheed Martin Corp.   | USD      | 288                        | 125,519                | 0.11               |
| Macy's, Inc.  | USD      | 12,152                     | 217,699                | 0.19               |
| Manhattan Associates, Inc.  | USD      | 2,483                      | 571,501                | 0.49               |
| Marathon Petroleum Corp.  | USD      | 1,863                      | 301,557                | 0.26               |
| Marsh & McLennan Cos., Inc.   | USD      | 1,873                      | 368,256                | 0.31               |
| Martin Marietta Materials, Inc.   | USD      | 589                        | 297,756                | 0.25               |
| MasterCraft Boat Holdings, Inc.   | USD      | 3,410                      | 60,071                 | 0.05               |
| McDonald's Corp.  | USD      | 446                        | 106,050                | 0.09               |
| McKesson Corp.  | USD      | 689                        | 375,464                | 0.32               |
| Medifast, Inc.  | USD      | 7,230                      | 147,197                | 0.13               |
| Merck & Co., Inc.   | USD      | 11,541                     | 1,333,124              | 1.13               |
| Meta Platforms, Inc. 'A'  | USD      | 2,217                      | 1,043,019              | 0.89               |
| Mettler-Toledo International, Inc.  | USD      | 248                        | 323,398                | 0.28               |
| MGIC Investment Corp.   | USD      | 19,190                     | 385,859                | 0.33               |
| Micron Technology, Inc.   | USD      | 2,831                      | 347,433                | 0.30               |
| Microsoft Corp.   | USD      | 12,350                     | 5,150,299              | 4.38               |
| N-able, Inc.  | USD      | 7,958                      | 113,086                | 0.10               |
| NetApp, Inc.  | USD      | 5,524                      | 663,859                | 0.56               |
| NETGEAR, Inc.   | USD      | 2,708                      | 38,659                 | 0.03               |
| NetScout Systems, Inc.  | USD      | 5,144                      | 87,785                 | 0.07               |
| NewMarket Corp.   | USD      | 251                        | 120,745                | 0.10               |
| Nutanix, Inc. 'A'   | USD      | 6,409                      | 339,960                | 0.29               |
| NVIDIA Corp.  | USD      | 44,992                     | 5,186,202              | 4.41               |
| NVR, Inc.   | USD      | 35                         | 247,819                | 0.21               |
| OneMain Holdings, Inc.  | USD      | 5,400                      | 244,316                | 0.21               |
| O'Reilly Automotive, Inc.   | USD      | 331                        | 326,154                | 0.28               |
| OSI Systems, Inc.   | USD      | 3,177                      | 407,652                | 0.35               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| PACCAR, Inc.  | USD      | 6,666                      | 640,259                | 0.54               |
| Parker-Hannifin Corp.   | USD      | 159                        | 75,040                 | 0.06               |
| Parsons Corp.   | USD      | 2,387                      | 182,207                | 0.16               |
| PepsiCo, Inc.   | USD      | 2,524                      | 388,415                | 0.33               |
| Perdoceo Education Corp.  | USD      | 11,974                     | 239,312                | 0.20               |
| Pfizer, Inc.  | USD      | 17,271                     | 450,891                | 0.38               |
| Pilgrim's Pride Corp.   | USD      | 2,456                      | 88,203                 | 0.08               |
| Pinterest, Inc. 'A'   | USD      | 5,403                      | 222,170                | 0.19               |
| Premier, Inc. 'A'   | USD      | 12,435                     | 216,619                | 0.18               |
| PROG Holdings, Inc.   | USD      | 6,613                      | 213,985                | 0.18               |
| Progressive Corp. (The)   | USD      | 830                        | 160,858                | 0.14               |
| PulteGroup, Inc.  | USD      | 3,166                      | 325,241                | 0.28               |
| Pure Storage, Inc. 'A'  | USD      | 4,737                      | 283,800                | 0.24               |
| QUALCOMM, Inc.  | USD      | 3,106                      | 577,236                | 0.49               |
| Radian Group, Inc.  | USD      | 17,685                     | 513,183                | 0.44               |
| RE/MAX Holdings, Inc. 'A'   | USD      | 3,863                      | 29,196                 | 0.03               |
| Reinsurance Group of America, Inc.  | USD      | 1,409                      | 269,863                | 0.23               |
| Republic Services, Inc. 'A'   | USD      | 722                        | 130,920                | 0.11               |
| RMR Group, Inc. (The) 'A'   | USD      | 3,680                      | 77,600                 | 0.07               |
| Robert Half, Inc.   | USD      | 3,389                      | 202,312                | 0.17               |
| Roper Technologies, Inc.  | USD      | 1,351                      | 710,525                | 0.60               |
| RxSight, Inc.   | USD      | 820                        | 46,036                 | 0.04               |
| ServiceNow, Inc.  | USD      | 851                        | 624,638                | 0.53               |
| Snap-on, Inc.   | USD      | 441                        | 107,556                | 0.09               |
| Sonos, Inc.   | USD      | 5,327                      | 73,363                 | 0.06               |
| Sprouts Farmers Market, Inc.  | USD      | 2,292                      | 178,912                | 0.15               |
| State Street Corp.  | USD      | 4,320                      | 298,279                | 0.25               |
| Steelcase, Inc. 'A'   | USD      | 3,457                      | 41,803                 | 0.04               |
| Stryker Corp.   | USD      | 1,311                      | 416,205                | 0.35               |
| Super Micro Computer, Inc.  | USD      | 440                        | 336,379                | 0.29               |
| Synchrony Financial   | USD      | 13,320                     | 586,490                | 0.50               |
| Synopsys, Inc.  | USD      | 746                        | 414,196                | 0.35               |
| Taylor Morrison Home Corp. 'A'  | USD      | 4,822                      | 249,435                | 0.21               |
| Texas Roadhouse, Inc. 'A'   | USD      | 1,150                      | 184,247                | 0.16               |
| Toll Brothers, Inc.   | USD      | 2,418                      | 259,860                | 0.22               |
| TransDigm Group, Inc.   | USD      | 155                        | 184,772                | 0.16               |
| Tri Pointe Homes, Inc.  | USD      | 3,199                      | 111,185                | 0.09               |
| Unum Group  | USD      | 5,057                      | 241,160                | 0.21               |
| USANA Health Sciences, Inc.   | USD      | 1,651                      | 69,691                 | 0.06               |
| Veeva Systems, Inc. 'A'   | USD      | 1,545                      | 263,821                | 0.22               |
| Veradigm, Inc.  | USD      | 42,780                     | 379,202                | 0.32               |
| VeriSign, Inc.  | USD      | 1,372                      | 227,611                | 0.19               |
| Verisk Analytics, Inc. 'A'  | USD      | 1,306                      | 328,465                | 0.28               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Verizon Communications, Inc.  | USD      | 12,457                     | 479,334                   | 0.41                 |
| Vertex Pharmaceuticals, Inc.  | USD      | 1,897                      | 829,636                   | 0.71                 |
| Vertiv Holdings Co. 'A'   | USD      | 3,860                      | 311,789                   | 0.27                 |
| Viatis, Inc.  | USD      | 28,486                     | 282,534                   | 0.24                 |
| Vimeo, Inc.   | USD      | 12,339                     | 42,943                    | 0.04                 |
| Vital Farms, Inc.   | USD      | 1,050                      | 45,821                    | 0.04                 |
| Vulcan Materials Co.  | USD      | 1,332                      | 309,066                   | 0.26                 |
| Warner Bros Discovery, Inc.   | USD      | 30,856                     | 214,200                   | 0.18                 |
| Waste Management, Inc.  | USD      | 1,656                      | 329,639                   | 0.28                 |
| Western Union Co. (The)   | USD      | 19,958                     | 227,559                   | 0.19                 |
| Winmark Corp.   | USD      | 564                        | 185,569                   | 0.16                 |
| Xerox Holdings Corp.  | USD      | 16,424                     | 178,070                   | 0.15                 |
| Yelp, Inc. 'A'  | USD      | 12,111                     | 417,543                   | 0.36                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 3,683                      | 203,403                   | 0.17                 |
|   |          |                            | <u>75,118,398</u>         | <u>63.89</u>         |
| Total Equities  |          |                            | <u>116,501,504</u>        | <u>99.09</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>116,501,504</u>        | <u>99.09</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>116,501,504</u></b> | <b><u>99.09</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>26,060</u></b>      | <b><u>0.02</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>801,943</u></b>     | <b><u>0.68</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>240,072</u></b>     | <b><u>0.21</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>117,569,579</u></b> | <b><u>100.00</u></b> |

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 4                      | USD      | 1,030,371                 | 3,536                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b><u>3,536</u></b>              | <b><u>–</u></b>    |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b><u>3,536</u></b>              | <b><u>–</u></b>    |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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      | 420,000                    | 435,740                | 0.25               |
| Orient Overseas International Ltd.  | HKD      | 14,000                     | 227,195                | 0.13               |
|   |          |                            | <u>662,935</u>         | <u>0.38</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA  | BRL      | 234,000                    | 1,125,249              | 0.65               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 536,435                    | 955,151                | 0.55               |
| CPFL Energia SA   | BRL      | 52,400                     | 308,771                | 0.18               |
| Gerdau SA Preference  | BRL      | 65,100                     | 215,420                | 0.12               |
| Itausa SA Preference  | BRL      | 103,610                    | 183,177                | 0.11               |
| Lojas Renner SA   | BRL      | 57,700                     | 129,643                | 0.08               |
| Telefonica Brasil SA, ADR   | USD      | 110,390                    | 906,302                | 0.52               |
| TIM SA, ADR   | USD      | 69,774                     | 999,164                | 0.58               |
|   |          |                            | <u>4,822,877</u>       | <u>2.79</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 331,000                    | 1,301,547              | 0.75               |
| Alibaba Group Holding Ltd.  | HKD      | 212,160                    | 1,915,782              | 1.11               |
| Autohome, Inc., ADR   | USD      | 11,844                     | 325,118                | 0.19               |
| Baidu, Inc. 'A'   | HKD      | 136,350                    | 1,488,823              | 0.86               |
| Bosideng International Holdings Ltd.  | HKD      | 1,744,000                  | 1,087,850              | 0.63               |
| China Medical System Holdings Ltd.  | HKD      | 505,000                    | 428,196                | 0.25               |
| Geely Automobile Holdings Ltd.  | HKD      | 162,000                    | 182,389                | 0.11               |
| Greentown China Holdings Ltd.   | HKD      | 268,000                    | 210,764                | 0.12               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 34,000                     | 71,071                 | 0.04               |
| iQIYI, Inc., ADR  | USD      | 43,784                     | 160,687                | 0.09               |
| JD.com, Inc. 'A'  | HKD      | 122,357                    | 1,618,910              | 0.94               |
| Kanzhun Ltd., ADR   | USD      | 36,236                     | 681,599                | 0.39               |
| Kuaishou Technology, Reg. S, 144A   | HKD      | 146,200                    | 864,197                | 0.50               |
| Meituan, Reg. S 'B', 144A   | HKD      | 51,200                     | 728,581                | 0.42               |
| NetEase, Inc., ADR  | USD      | 269                        | 25,711                 | 0.02               |
| NetEase, Inc.   | HKD      | 90,300                     | 1,724,483              | 1.00               |
| PDD Holdings, Inc., ADR   | USD      | 15,924                     | 2,117,096              | 1.22               |
| Pop Mart International Group Ltd., Reg. S, 144A   | HKD      | 108,400                    | 531,073                | 0.31               |
| Qifu Technology, Inc., ADR 'A'  | USD      | 12,912                     | 254,754                | 0.15               |
| Tencent Holdings Ltd.   | HKD      | 129,200                    | 6,162,625              | 3.56               |
| Tongcheng Travel Holdings Ltd., Reg. S  | HKD      | 386,400                    | 769,098                | 0.45               |
| Trip.com Group Ltd.   | HKD      | 32,650                     | 1,566,551              | 0.91               |
| Vipshop Holdings Ltd., ADR  | USD      | 68,026                     | 885,699                | 0.51               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 421,400                    | 889,499                | 0.51               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 346,000                    | 437,408                | 0.25               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
|   |          |                            | 26,429,511             | 15.29              |
| <i>Chile</i>  |          |                            |                        |                    |
| Cencosud SA   | CLP      | 28,055                     | 52,756                 | 0.03               |
| Cia Sud Americana de Vapores SA   | CLP      | 3,182,231                  | 201,467                | 0.12               |
| Enel Chile SA   | CLP      | 8,735,443                  | 491,408                | 0.28               |
|   |          |                            | 745,631                | 0.43               |
| <i>China</i>  |          |                            |                        |                    |
| 37 Interactive Entertainment Network Technology Group Co. Ltd. 'A'  | CNY      | 270,700                    | 486,184                | 0.28               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,649,000                  | 1,133,240              | 0.66               |
| Asymchem Laboratories Tianjin Co. Ltd. 'A'  | CNY      | 3,100                      | 28,073                 | 0.02               |
| Avary Holding Shenzhen Co. Ltd. 'A'   | CNY      | 113,900                    | 623,264                | 0.36               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 837,200                    | 672,889                | 0.39               |
| Bank of China Ltd. 'H'  | HKD      | 1,733,000                  | 854,580                | 0.50               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 343,000                    | 269,307                | 0.16               |
| Bank of Hangzhou Co. Ltd. 'A'   | CNY      | 504,600                    | 906,274                | 0.53               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 588,300                    | 601,574                | 0.35               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 1,396,000                  | 895,812                | 0.52               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 1,480,000                  | 798,063                | 0.46               |
| China Construction Bank Corp. 'H'   | HKD      | 2,054,000                  | 1,517,993              | 0.88               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 1,575,000                  | 490,208                | 0.28               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 1,681,500                  | 581,506                | 0.34               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 1,058,000                  | 519,013                | 0.30               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 512,000                    | 895,807                | 0.52               |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 574,500                    | 479,142                | 0.28               |
| G-bits Network Technology Xiamen Co. Ltd. 'A'   | CNY      | 10,100                     | 247,439                | 0.14               |
| Gemdale Corp. 'A'   | CNY      | 265,150                    | 124,072                | 0.07               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 148,300                    | 800,480                | 0.46               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 429,750                    | 968,794                | 0.56               |
| Midea Group Co. Ltd. 'A'  | CNY      | 88,000                     | 781,167                | 0.45               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 1,827,000                  | 627,143                | 0.36               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 237,300                    | 331,486                | 0.19               |
| Sailun Group Co. Ltd. 'A'   | CNY      | 102,100                    | 196,723                | 0.11               |
| Shanghai BOCHU Electronic Technology Corp. Ltd. 'A'   | CNY      | 16,331                     | 414,790                | 0.24               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 344,300                    | 517,724                | 0.30               |
| Shanghai Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 62,100                     | 57,433                 | 0.03               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 28,109                     | 296,098                | 0.17               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 72,400                     | 192,420                | 0.11               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 40,600                     | 346,601                | 0.20               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 93,000                     | 177,962                | 0.10               |
| Xiamen C & D, Inc. 'A'  | CNY      | 139,155                    | 171,022                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 723,120                    | 488,106                | 0.28               |
| ZTE Corp. 'H'   | HKD      | 237,400                    | 525,434                | 0.30               |
|   |          |                            | <u>19,017,823</u>      | <u>11.00</u>       |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 5,293                      | 172,816                | 0.10               |
|   |          |                            | <u>172,816</u>         | <u>0.10</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 7,639                      | 16,546                 | 0.01               |
| JUMBO SA  | EUR      | 27,135                     | 781,722                | 0.45               |
| National Bank of Greece SA  | EUR      | 61,882                     | 516,251                | 0.30               |
|   |          |                            | <u>1,314,519</u>       | <u>0.76</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 354,500                    | 614,793                | 0.36               |
| Lenovo Group Ltd.   | HKD      | 88,000                     | 124,210                | 0.07               |
| Sinotruk Hong Kong Ltd.   | HKD      | 91,500                     | 237,909                | 0.14               |
|   |          |                            | <u>976,912</u>         | <u>0.57</u>        |
| <i>India</i>  |          |                            |                        |                    |
| ABB India Ltd.  | INR      | 11,291                     | 1,149,702              | 0.67               |
| Aurobindo Pharma Ltd.   | INR      | 76,376                     | 1,106,061              | 0.64               |
| Bank of Baroda  | INR      | 213,734                    | 705,889                | 0.41               |
| Bharat Petroleum Corp. Ltd.   | INR      | 290,946                    | 1,060,507              | 0.61               |
| Britannia Industries Ltd.   | INR      | 14,989                     | 984,237                | 0.57               |
| Cipla Ltd.  | INR      | 68,570                     | 1,217,670              | 0.70               |
| Colgate-Palmolive India Ltd.  | INR      | 31,987                     | 1,090,617              | 0.63               |
| Cummins India Ltd.  | INR      | 26,779                     | 1,273,911              | 0.74               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 17,326                     | 1,320,068              | 0.76               |
| GAIL India Ltd.   | INR      | 173,622                    | 457,127                | 0.26               |
| Havells India Ltd.  | INR      | 23,336                     | 509,999                | 0.30               |
| HCL Technologies Ltd.   | INR      | 66,162                     | 1,158,088              | 0.67               |
| HDFC Asset Management Co. Ltd., Reg. S, 144A  | INR      | 23,132                     | 1,107,756              | 0.64               |
| ICICI Bank Ltd., ADR  | USD      | 2,412                      | 69,490                 | 0.04               |
| Indian Hotels Co. Ltd. 'A'  | INR      | 74,242                     | 556,498                | 0.32               |
| Indian Railway Catering & Tourism Corp. Ltd.  | INR      | 75,644                     | 897,387                | 0.52               |
| Indus Towers Ltd.   | INR      | 78,106                     | 351,530                | 0.20               |
| Infosys Ltd., ADR   | USD      | 51,978                     | 967,830                | 0.56               |
| Jio Financial Services Ltd.   | INR      | 21,904                     | 94,078                 | 0.05               |
| Lupin Ltd.  | INR      | 58,184                     | 1,131,304              | 0.65               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Mankind Pharma Ltd.   | INR      | 2,658                      | 67,869                 | 0.04               |
| NMDC Ltd.   | INR      | 335,488                    | 989,918                | 0.57               |
| Petronet LNG Ltd.   | INR      | 238,178                    | 943,286                | 0.55               |
| Power Grid Corp. of India Ltd.  | INR      | 228,574                    | 907,169                | 0.53               |
| Reliance Industries Ltd.  | INR      | 25,700                     | 964,912                | 0.56               |
| Shriram Finance Ltd.  | INR      | 3,772                      | 131,701                | 0.08               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 14,590                     | 266,097                | 0.15               |
| Supreme Industries Ltd.   | INR      | 16,429                     | 1,173,431              | 0.68               |
| Torrent Pharmaceuticals Ltd.  | INR      | 26,823                     | 897,869                | 0.52               |
| Trent Ltd.  | INR      | 21,419                     | 1,407,560              | 0.81               |
| Wipro Ltd.  | INR      | 170,525                    | 1,052,853              | 0.61               |
|   |          |                            | <u>26,012,414</u>      | <u>15.04</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Mandiri Persero Tbk. PT  | IDR      | 1,412,200                  | 530,383                | 0.31               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 3,147,400                  | 895,688                | 0.52               |
|   |          |                            | <u>1,426,071</u>       | <u>0.83</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| AMMB Holdings Bhd.  | MYR      | 431,900                    | 392,761                | 0.23               |
| CIMB Group Holdings Bhd.  | MYR      | 850,200                    | 1,225,514              | 0.71               |
| Malaysia Airports Holdings Bhd.   | MYR      | 169,100                    | 354,868                | 0.21               |
| Sime Darby Bhd.   | MYR      | 1,727,800                  | 959,584                | 0.55               |
| Telekom Malaysia Bhd.   | MYR      | 317,927                    | 455,577                | 0.26               |
|   |          |                            | <u>3,388,304</u>       | <u>1.96</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, ADR  | USD      | 154,961                    | 990,201                | 0.57               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 2,818                      | 844,047                | 0.49               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 165,700                    | 1,291,854              | 0.75               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 65,000                     | 349,821                | 0.20               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 267,300                    | 462,664                | 0.27               |
|   |          |                            | <u>3,938,587</u>       | <u>2.28</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NEPI Rockcastle NV  | ZAR      | 91,016                     | 654,807                | 0.38               |
|   |          |                            | <u>654,807</u>         | <u>0.38</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| International Container Terminal Services, Inc.   | PHP      | 184,050                    | 1,098,478              | 0.64               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
|   |          |                            | 1,098,478              | 0.64               |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 27,536                     | 1,150,744              | 0.67               |
| LPP SA  | PLN      | 54                         | 229,564                | 0.13               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 84,798                     | 1,327,220              | 0.77               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 92,231                     | 1,182,470              | 0.68               |
| Santander Bank Polska SA  | PLN      | 7,878                      | 1,060,577              | 0.61               |
|   |          |                            | 4,950,575              | 2.86               |
| <i>Qatar</i>  |          |                            |                        |                    |
| Ooredoo QPSC  | QAR      | 209,487                    | 586,863                | 0.34               |
| Qatar National Bank QPSC  | QAR      | 70,817                     | 284,162                | 0.16               |
|   |          |                            | 871,025                | 0.50               |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Arab National Bank  | SAR      | 211,804                    | 1,143,818              | 0.66               |
| Banque Saudi Fransi   | SAR      | 57,516                     | 544,253                | 0.31               |
| Elm Co.   | SAR      | 1,067                      | 243,798                | 0.14               |
| Etihad Etisalat Co.   | SAR      | 49,185                     | 700,096                | 0.41               |
| Saudi Awwal Bank  | SAR      | 23,504                     | 242,145                | 0.14               |
| Saudi Telecom Co.   | SAR      | 5,518                      | 55,156                 | 0.03               |
|   |          |                            | 2,929,266              | 1.69               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Harmony Gold Mining Co. Ltd.  | ZAR      | 82,770                     | 761,747                | 0.44               |
| Investec Ltd.   | ZAR      | 68,519                     | 496,369                | 0.29               |
| Kumba Iron Ore Ltd.   | ZAR      | 40,034                     | 963,863                | 0.56               |
| Naspers Ltd. 'N'  | ZAR      | 3,487                      | 681,210                | 0.39               |
| Sanlam Ltd.   | ZAR      | 270,912                    | 1,200,559              | 0.69               |
|   |          |                            | 4,103,748              | 2.37               |
| <i>South Korea</i>  |          |                            |                        |                    |
| BNK Financial Group, Inc.   | KRW      | 40,842                     | 251,312                | 0.14               |
| Celltrion, Inc.   | KRW      | 2,166                      | 274,271                | 0.16               |
| Coway Co. Ltd.  | KRW      | 12,866                     | 600,071                | 0.35               |
| DB Insurance Co. Ltd.   | KRW      | 13,434                     | 1,117,467              | 0.65               |
| Doosan Bobcat, Inc.   | KRW      | 23,903                     | 890,827                | 0.51               |
| Hana Financial Group, Inc.  | KRW      | 24,534                     | 1,081,884              | 0.63               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 1,684                      | 55,297                 | 0.03               |
| Hanon Systems   | KRW      | 120,537                    | 414,195                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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 Glovis Co. Ltd.   | KRW      | 7,789                      | 1,239,223              | 0.72               |
| Hyundai Mobis Co. Ltd.  | KRW      | 7,247                      | 1,324,098              | 0.77               |
| Industrial Bank of Korea  | KRW      | 86,752                     | 883,591                | 0.51               |
| KB Financial Group, Inc.  | KRW      | 7,035                      | 401,197                | 0.23               |
| Krafton, Inc.   | KRW      | 6,128                      | 1,253,202              | 0.72               |
| KT Corp., ADR   | USD      | 65,689                     | 897,969                | 0.52               |
| LG Electronics, Inc.  | KRW      | 12,229                     | 985,250                | 0.57               |
| NAVER Corp.   | KRW      | 1,342                      | 162,717                | 0.09               |
| Samsung C&T Corp.   | KRW      | 8,644                      | 891,717                | 0.52               |
| Samsung E&A Co. Ltd.  | KRW      | 25,314                     | 444,121                | 0.26               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 13,817                     | 638,403                | 0.37               |
| Samsung Electronics Co. Ltd.  | KRW      | 99,666                     | 5,901,038              | 3.41               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 24,228                     | 847,496                | 0.49               |
| SK Hynix, Inc.  | KRW      | 19,788                     | 3,399,827              | 1.97               |
| SK Square Co. Ltd.  | KRW      | 1,785                      | 129,677                | 0.07               |
| SK Telecom Co. Ltd., ADR  | USD      | 13,497                     | 282,492                | 0.16               |
| Woori Financial Group, Inc.   | KRW      | 53,064                     | 566,299                | 0.33               |
|   |          |                            | 24,933,641             | 14.42              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Accton Technology Corp.   | TWD      | 14,000                     | 239,508                | 0.14               |
| Acer, Inc.  | TWD      | 357,000                    | 515,557                | 0.30               |
| ASE Technology Holding Co. Ltd.   | TWD      | 170,000                    | 882,974                | 0.51               |
| Asustek Computer, Inc.  | TWD      | 80,000                     | 1,228,057              | 0.71               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 576,000                    | 877,987                | 0.51               |
| Compal Electronics, Inc.  | TWD      | 991,000                    | 1,059,991              | 0.61               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 333,000                    | 388,516                | 0.22               |
| Eva Airways Corp.   | TWD      | 911,000                    | 1,071,302              | 0.62               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 196,000                    | 479,102                | 0.28               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 360,000                    | 2,374,736              | 1.37               |
| Inventec Corp.  | TWD      | 474,000                    | 815,289                | 0.47               |
| MediaTek, Inc.  | TWD      | 61,000                     | 2,632,431              | 1.52               |
| Novatek Microelectronics Corp.  | TWD      | 62,000                     | 1,158,146              | 0.67               |
| Pou Chen Corp.  | TWD      | 909,000                    | 980,688                | 0.57               |
| Powertech Technology, Inc.  | TWD      | 44,000                     | 254,982                | 0.15               |
| Quanta Computer, Inc.   | TWD      | 42,000                     | 403,927                | 0.23               |
| Realtek Semiconductor Corp.   | TWD      | 71,000                     | 1,194,951              | 0.69               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 906,000                    | 709,351                | 0.41               |
| Synnex Technology International Corp.   | TWD      | 345,000                    | 777,384                | 0.45               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 392,696                    | 228,174                | 0.13               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 513,000                    | 15,275,434             | 8.83               |
| Wistron Corp.   | TWD      | 179,000                    | 584,868                | 0.34               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| WPG Holdings Ltd.   | TWD      | 336,000                    | 930,068                | 0.54               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 1,252,460                  | 1,237,346              | 0.72               |
|   |          |                            | <u>36,300,769</u>      | <u>20.99</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 248,600                    | 181,213                | 0.10               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 75,300                     | 506,822                | 0.29               |
| Kasikornbank PCL  | THB      | 286,300                    | 979,103                | 0.57               |
| Krung Thai Bank PCL, NVDR   | THB      | 1,739,500                  | 810,558                | 0.47               |
| Minor International PCL, NVDR   | THB      | 133,700                    | 109,299                | 0.06               |
| TMBThanachart Bank PCL, NVDR  | THB      | 15,154,900                 | 706,176                | 0.41               |
|   |          |                            | <u>3,293,171</u>       | <u>1.90</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 558,617                    | 1,091,385              | 0.63               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 2,208,103                  | 1,067,562              | 0.62               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 76,400                     | 78,769                 | 0.04               |
|   |          |                            | <u>2,237,716</u>       | <u>1.29</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Aldar Properties PJSC   | AED      | 358,389                    | 610,813                | 0.35               |
| Emaar Properties PJSC   | AED      | 633,570                    | 1,414,450              | 0.82               |
| Emirates NBD Bank PJSC  | AED      | 51,445                     | 231,103                | 0.14               |
|   |          |                            | <u>2,256,366</u>       | <u>1.31</u>        |
| Total Equities  |          |                            | <u>172,537,962</u>     | <u>99.78</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>172,537,962</u>     | <u>99.78</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Russia</i>   |          |                            |                        |                    |
| Sberbank of Russia PJSC*  | RUB      | 354,850                    | –                      | –                  |
|   |          |                            | <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 QI Emerging Markets Sustainable Active Equities As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Equities (continued)   |          |                            |                        |                    |
| <i>Russia (continued)</i>  |          |                            |                        |                    |
| <b>Total Investments</b>   |          |                            | <b>172,537,962</b>     | <b>99.78</b>       |
| <b>Fair value Adjustment</b>   |          |                            | <b>344,625</b>         | <b>0.20</b>        |
| <b>Cash</b>  |          |                            | <b>658,531</b>         | <b>0.38</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>(625,043)</b>       | <b>(0.36)</b>      |
| <b>Total net assets</b>  |          |                            | <b>172,916,075</b>     | <b>100.00</b>      |

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2024

#### 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, 20/09/2024                     | 1                      | USD      | 54,410                    | 122                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>122</b>                       | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>122</b>                       | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Aurizon Holdings Ltd.   | AUD      | 381,154                    | 866,919                | 0.30               |
| Brambles Ltd.   | AUD      | 185,794                    | 1,682,220              | 0.58               |
| BWP Trust, REIT   | AUD      | 131,508                    | 283,540                | 0.10               |
| JB Hi-Fi Ltd.   | AUD      | 38,437                     | 1,466,079              | 0.51               |
| Medibank Pvt Ltd.   | AUD      | 443,465                    | 1,030,751              | 0.36               |
| Rio Tinto Ltd.  | AUD      | 11,271                     | 835,785                | 0.29               |
| Telstra Group Ltd.  | AUD      | 571,973                    | 1,290,237              | 0.45               |
|   |          |                            | <u>7,455,531</u>       | <u>2.59</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| VTech Holdings Ltd.   | HKD      | 42,400                     | 295,923                | 0.10               |
| White Mountains Insurance Group Ltd.  | USD      | 1,037                      | 1,758,522              | 0.61               |
|   |          |                            | <u>2,054,445</u>       | <u>0.71</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CGI, Inc.   | CAD      | 23,090                     | 2,149,933              | 0.75               |
| Constellation Software, Inc.  | CAD      | 432                        | 1,161,172              | 0.40               |
| Descartes Systems Group, Inc. (The)   | CAD      | 13,832                     | 1,250,184              | 0.43               |
| Dollarama, Inc.   | CAD      | 31,611                     | 2,692,432              | 0.93               |
| Fairfax Financial Holdings Ltd.   | CAD      | 404                        | 428,738                | 0.15               |
| Great-West Lifeco, Inc.   | CAD      | 76,944                     | 2,093,948              | 0.73               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 62,576                     | 1,700,378              | 0.59               |
| Intact Financial Corp.  | CAD      | 2,414                      | 375,319                | 0.13               |
| Loblaw Cos. Ltd.  | CAD      | 16,206                     | 1,753,727              | 0.61               |
| North West Co., Inc. (The)  | CAD      | 7,588                      | 214,416                | 0.07               |
| Thomson Reuters Corp.   | CAD      | 16,291                     | 2,561,741              | 0.89               |
| TMX Group Ltd.  | CAD      | 14,055                     | 364,953                | 0.13               |
| Waste Connections, Inc.   | USD      | 5,213                      | 852,952                | 0.30               |
|   |          |                            | <u>17,599,893</u>      | <u>6.11</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| HKT Trust & HKT Ltd. 'SS'   | HKD      | 884,000                    | 925,457                | 0.32               |
|   |          |                            | <u>925,457</u>         | <u>0.32</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 33,716                     | 4,546,434              | 1.58               |
|   |          |                            | <u>4,546,434</u>       | <u>1.58</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 241,859                    | 2,687,074              | 0.93               |
| Sampo OYJ 'A'   | EUR      | 32,689                     | 1,310,829              | 0.46               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 3,997,903              | 1.39               |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayerische Motoren Werke AG   | EUR      | 7,177                      | 634,303                | 0.22               |
| Henkel AG & Co. KGaA Preference   | EUR      | 14,977                     | 1,246,386              | 0.43               |
|   |          |                            | 1,880,689              | 0.65               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 17,823                     | 1,312,425              | 0.46               |
|   |          |                            | 1,312,425              | 0.46               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| PCCW Ltd.   | HKD      | 1,013,714                  | 473,688                | 0.16               |
|   |          |                            | 473,688                | 0.16               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Trane Technologies plc  | USD      | 11,723                     | 3,597,897              | 1.25               |
|   |          |                            | 3,597,897              | 1.25               |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 15,334                     | 2,360,728              | 0.82               |
|   |          |                            | 2,360,728              | 0.82               |
| <i>Italy</i>  |          |                            |                        |                    |
| Italgas SpA   | EUR      | 70,232                     | 323,208                | 0.11               |
| Snam SpA  | EUR      | 231,856                    | 957,797                | 0.33               |
|   |          |                            | 1,281,005              | 0.44               |
| <i>Japan</i>  |          |                            |                        |                    |
| Artience Co. Ltd.   | JPY      | 15,800                     | 307,932                | 0.11               |
| Autobacs Seven Co. Ltd.   | JPY      | 9,200                      | 82,981                 | 0.03               |
| Canon Marketing Japan, Inc.   | JPY      | 33,900                     | 879,740                | 0.30               |
| Canon, Inc.   | JPY      | 85,500                     | 2,159,300              | 0.75               |
| Citizen Watch Co. Ltd.  | JPY      | 75,900                     | 473,270                | 0.16               |
| Dai Nippon Printing Co. Ltd.  | JPY      | 18,800                     | 590,166                | 0.20               |
| DCM Holdings Co. Ltd.   | JPY      | 19,100                     | 161,750                | 0.06               |
| Duskin Co. Ltd.   | JPY      | 36,500                     | 776,358                | 0.27               |
| FUJIFILM Holdings Corp.   | JPY      | 26,700                     | 582,624                | 0.20               |
| KDDI Corp.  | JPY      | 66,100                     | 1,631,013              | 0.57               |
| Kokuyo Co. Ltd.   | JPY      | 41,000                     | 641,392                | 0.22               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 23,000                     | 466,266                | 0.16               |
| Maruichi Steel Tube Ltd.  | JPY      | 5,300                      | 114,699                | 0.04               |
| McDonald's Holdings Co. Japan Ltd.  | JPY      | 13,200                     | 485,424                | 0.17               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 2,047,500                  | 1,802,827              | 0.62               |
| Nissin Foods Holdings Co. Ltd.  | JPY      | 9,900                      | 234,405                | 0.08               |
| Otsuka Holdings Co. Ltd.  | JPY      | 16,100                     | 632,227                | 0.22               |
| Raito Kogyo Co. Ltd.  | JPY      | 39,600                     | 482,362                | 0.17               |
| Sankyo Co. Ltd.   | JPY      | 179,000                    | 1,812,824              | 0.63               |
| SCSK Corp.  | JPY      | 50,400                     | 939,290                | 0.33               |
| Sekisui House Ltd.  | JPY      | 47,400                     | 979,609                | 0.34               |
| Shimamura Co. Ltd.  | JPY      | 15,600                     | 661,817                | 0.23               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 79,500                     | 400,263                | 0.14               |
| SoftBank Corp.  | JPY      | 219,200                    | 2,497,762              | 0.87               |
| Sumitomo Corp.  | JPY      | 54,200                     | 1,262,873              | 0.44               |
| Taikisha Ltd.   | JPY      | 14,400                     | 444,357                | 0.15               |
|   |          |                            | <u>21,503,531</u>      | <u>7.46</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 10,264                     | 1,854,559              | 0.64               |
| Man Group plc   | GBP      | 327,657                    | 936,012                | 0.33               |
|   |          |                            | <u>2,790,571</u>       | <u>0.97</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 66,335                     | 1,830,183              | 0.64               |
| Koninklijke KPN NV  | EUR      | 623,144                    | 2,230,856              | 0.77               |
| Wolters Kluwer NV   | EUR      | 20,573                     | 3,184,700              | 1.10               |
|   |          |                            | <u>7,245,739</u>       | <u>2.51</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 369,871                    | 874,816                | 0.30               |
|   |          |                            | <u>874,816</u>         | <u>0.30</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA  | NOK      | 42,255                     | 776,489                | 0.27               |
| Equinor ASA   | NOK      | 57,309                     | 1,526,454              | 0.53               |
| Europris ASA, Reg. S, 144A  | NOK      | 73,349                     | 465,363                | 0.16               |
| Gjensidige Forsikring ASA   | NOK      | 64,730                     | 1,082,288              | 0.37               |
| Orkla ASA   | NOK      | 170,041                    | 1,292,653              | 0.45               |
|   |          |                            | <u>5,143,247</u>       | <u>1.78</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Portugal</i>   |          |                            |                        |                    |
| NOS SGPS SA   | EUR      | 72,920                     | 241,001                | 0.08               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 233,495                    | 534,703                | 0.19               |
|   |          |                            | <u>775,704</u>         | <u>0.27</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| NetLink NBN Trust, Reg. S   | SGD      | 463,600                    | 264,916                | 0.09               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 106,500                    | 1,058,042              | 0.37               |
| Sheng Siong Group Ltd.  | SGD      | 226,200                    | 232,042                | 0.08               |
| Singapore Exchange Ltd.   | SGD      | 208,400                    | 1,360,170              | 0.47               |
| United Overseas Bank Ltd.   | SGD      | 14,500                     | 312,763                | 0.11               |
|   |          |                            | <u>3,227,933</u>       | <u>1.12</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Ebro Foods SA   | EUR      | 28,255                     | 439,083                | 0.15               |
|   |          |                            | <u>439,083</u>         | <u>0.15</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 17,449                     | 4,152,919              | 1.44               |
| Galenica AG, Reg. S, 144A   | CHF      | 2,869                      | 219,106                | 0.08               |
| Nestle SA   | CHF      | 33,037                     | 3,146,333              | 1.09               |
| Novartis AG   | CHF      | 57,400                     | 5,731,808              | 1.99               |
| Swisscom AG   | CHF      | 3,331                      | 1,748,380              | 0.61               |
| Valiant Holding AG  | CHF      | 4,965                      | 524,816                | 0.18               |
|   |          |                            | <u>15,523,362</u>      | <u>5.39</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| IG Group Holdings plc   | GBP      | 35,713                     | 344,983                | 0.12               |
| Tesco plc   | GBP      | 520,497                    | 1,878,571              | 0.65               |
| Unilever plc  | EUR      | 55,463                     | 2,844,143              | 0.99               |
|   |          |                            | <u>5,067,697</u>       | <u>1.76</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Aflac, Inc.   | USD      | 34,310                     | 2,859,087              | 0.99               |
| Allison Transmission Holdings, Inc.   | USD      | 26,718                     | 1,892,135              | 0.66               |
| Alphabet, Inc. 'A'  | USD      | 51,228                     | 8,706,490              | 3.02               |
| Amazon.com, Inc.  | USD      | 22,148                     | 3,993,563              | 1.39               |
| Apple, Inc.   | USD      | 47,072                     | 9,250,576              | 3.21               |
| AptarGroup, Inc.  | USD      | 7,544                      | 991,155                | 0.34               |
| AT&T, Inc.  | USD      | 152,470                    | 2,718,639              | 0.94               |
| AutoZone, Inc.  | USD      | 1,071                      | 2,962,026              | 1.03               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 7,545                      | 2,863,826              | 0.99               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Brady Corp. 'A'   | USD      | 18,781                     | 1,156,913              | 0.40               |
| Bristol-Myers Squibb Co.  | USD      | 59,953                     | 2,323,161              | 0.81               |
| Brown & Brown, Inc.   | USD      | 28,232                     | 2,355,235              | 0.82               |
| Cardinal Health, Inc.   | USD      | 18,331                     | 1,681,646              | 0.58               |
| Cboe Global Markets, Inc.   | USD      | 13,100                     | 2,078,643              | 0.72               |
| Chevron Corp.   | USD      | 18,349                     | 2,678,004              | 0.93               |
| Church & Dwight Co., Inc.   | USD      | 10,110                     | 978,031                | 0.34               |
| Cigna Group (The)   | USD      | 1,381                      | 425,955                | 0.15               |
| Cisco Systems, Inc.   | USD      | 39,965                     | 1,771,623              | 0.62               |
| Coca-Cola Co. (The)   | USD      | 45,360                     | 2,693,878              | 0.93               |
| Colgate-Palmolive Co.   | USD      | 21,539                     | 1,950,217              | 0.68               |
| Consolidated Edison, Inc.   | USD      | 15,361                     | 1,281,624              | 0.45               |
| Deckers Outdoor Corp.   | USD      | 3,183                      | 2,874,723              | 1.00               |
| Dolby Laboratories, Inc. 'A'  | USD      | 11,254                     | 831,961                | 0.29               |
| Donaldson Co., Inc.   | USD      | 17,446                     | 1,164,857              | 0.40               |
| Electronic Arts, Inc.   | USD      | 12,180                     | 1,583,428              | 0.55               |
| Eli Lilly & Co.   | USD      | 937                        | 791,548                | 0.27               |
| Exxon Mobil Corp.   | USD      | 37,537                     | 4,031,966              | 1.40               |
| General Mills, Inc.   | USD      | 14,645                     | 864,421                | 0.30               |
| Gentex Corp.  | USD      | 16,339                     | 513,914                | 0.18               |
| Gilead Sciences, Inc.   | USD      | 55,486                     | 3,552,036              | 1.23               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 25,837                     | 2,423,748              | 0.84               |
| Ingredion, Inc.   | USD      | 3,740                      | 400,259                | 0.14               |
| InterDigital, Inc.  | USD      | 12,797                     | 1,391,760              | 0.48               |
| International Business Machines Corp.   | USD      | 30,241                     | 4,880,038              | 1.69               |
| Johnson & Johnson   | USD      | 40,979                     | 5,588,515              | 1.94               |
| JPMorgan Chase & Co.  | USD      | 30,629                     | 5,780,286              | 2.01               |
| Kraft Heinz Co. (The)   | USD      | 9,365                      | 281,540                | 0.10               |
| Kroger Co. (The)  | USD      | 8,910                      | 415,093                | 0.14               |
| Lockheed Martin Corp.   | USD      | 4,190                      | 1,826,125              | 0.63               |
| Marsh & McLennan Cos., Inc.   | USD      | 18,935                     | 3,722,867              | 1.29               |
| McKesson Corp.  | USD      | 7,141                      | 3,891,420              | 1.35               |
| MDU Resources Group, Inc.   | USD      | 34,835                     | 815,823                | 0.28               |
| Merck & Co., Inc.   | USD      | 46,910                     | 5,418,669              | 1.88               |
| MGIC Investment Corp.   | USD      | 94,593                     | 1,902,010              | 0.66               |
| Microsoft Corp.   | USD      | 21,423                     | 8,933,996              | 3.10               |
| NewMarket Corp.   | USD      | 3,503                      | 1,685,133              | 0.59               |
| NVR, Inc.   | USD      | 315                        | 2,230,368              | 0.77               |
| Old Republic International Corp.  | USD      | 31,459                     | 907,005                | 0.32               |
| Oracle Corp.  | USD      | 15,565                     | 2,050,644              | 0.71               |
| O'Reilly Automotive, Inc.   | USD      | 3,370                      | 3,320,665              | 1.15               |
| OSI Systems, Inc.   | USD      | 6,742                      | 865,090                | 0.30               |
| PACCAR, Inc.  | USD      | 13,983                     | 1,343,046              | 0.47               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| PepsiCo, Inc.   | USD      | 10,570                     | 1,626,601                 | 0.56                 |
| Primerica, Inc.   | USD      | 7,240                      | 1,598,170                 | 0.55                 |
| Procter & Gamble Co. (The)  | USD      | 37,274                     | 5,735,692                 | 1.99                 |
| Progressive Corp. (The)   | USD      | 18,015                     | 3,491,389                 | 1.21                 |
| QUALCOMM, Inc.  | USD      | 7,927                      | 1,473,198                 | 0.51                 |
| Quest Diagnostics, Inc.   | USD      | 11,494                     | 1,467,972                 | 0.51                 |
| Radian Group, Inc.  | USD      | 53,547                     | 1,553,825                 | 0.54                 |
| Republic Services, Inc. 'A'   | USD      | 14,125                     | 2,561,281                 | 0.89                 |
| Roper Technologies, Inc.  | USD      | 5,405                      | 2,842,624                 | 0.99                 |
| Toll Brothers, Inc.   | USD      | 18,755                     | 2,015,583                 | 0.70                 |
| Vertex Pharmaceuticals, Inc.  | USD      | 11,355                     | 4,966,005                 | 1.72                 |
| Visa, Inc. 'A'  | USD      | 8,843                      | 2,165,638                 | 0.75                 |
| Walmart, Inc.   | USD      | 91,024                     | 5,750,627                 | 2.00                 |
| WW Grainger, Inc.   | USD      | 3,834                      | 3,227,607                 | 1.12                 |
|   |          |                            | <u>174,371,593</u>        | <u>60.50</u>         |
| Total Equities  |          |                            | <u>284,449,371</u>        | <u>98.69</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>284,449,371</u>        | <u>98.69</u>         |
| Other transferable securities and money market instruments  |          |                            |                           |                      |
| Warrants  |          |                            |                           |                      |
| <i>Canada</i>   |          |                            |                           |                      |
| Constellation Software, Inc. 31/03/2040*  | CAD      | 432                        | –                         | –                    |
|   |          |                            | <u>–</u>                  | <u>–</u>             |
| Total Warrants  |          |                            | <u>–</u>                  | <u>–</u>             |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>                  | <u>–</u>             |
| <b>Total Investments</b>  |          |                            | <b><u>284,449,371</u></b> | <b><u>98.69</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>55,702</u></b>      | <b><u>0.02</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>2,892,522</u></b>   | <b><u>1.00</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>822,323</u></b>     | <b><u>0.29</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>288,219,918</u></b> | <b><u>100.00</u></b> |



## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 15,760           | CHF           | 15,159      | 15/07/2024    | Barclays     | 4                          | –               |
| EUR   | 5,833            | DKK           | 43,489      | 15/07/2024    | HSBC         | –                          | –               |
| EUR   | 5,278            | GBP           | 4,457       | 15/07/2024    | BNP Paribas  | 25                         | –               |
| EUR   | 30,446           | JPY           | 5,130,874   | 16/07/2024    | Barclays     | 640                        | –               |
| EUR   | 2,113            | NZD           | 3,702       | 15/07/2024    | HSBC         | 9                          | –               |
| EUR   | 3,976            | SEK           | 44,729      | 15/07/2024    | J.P. Morgan  | 35                         | –               |
| EUR   | 2,082            | USD           | 2,230       | 15/07/2024    | BNP Paribas  | 3                          | –               |
| EUR   | 1,758            | USD           | 1,880       | 15/07/2024    | J.P. Morgan  | 6                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>722</b>                 | <b>–</b>        |
| EUR   | 10,671           | AUD           | 17,358      | 15/07/2024    | Barclays     | (142)                      | –               |
| EUR   | 22,348           | CAD           | 33,059      | 15/07/2024    | HSBC         | (187)                      | –               |
| EUR   | 2,592            | HKD           | 21,772      | 15/07/2024    | Barclays     | (10)                       | –               |
| EUR   | 6,562            | NOK           | 75,284      | 15/07/2024    | HSBC         | (34)                       | –               |
| EUR   | 4,567            | SGD           | 6,638       | 15/07/2024    | HSBC         | (3)                        | –               |
| EUR   | 260,289          | USD           | 280,111     | 15/07/2024    | Barclays     | (909)                      | –               |
| EUR   | 2,118            | USD           | 2,277       | 15/07/2024    | J.P. Morgan  | (6)                        | –               |
| USD   | 1,985            | EUR           | 1,856       | 15/07/2024    | BNP Paribas  | (6)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,297)</b>             | <b>–</b>        |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(575)</b>               | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Aristocrat Leisure Ltd.   | AUD      | 22,179                     | 687,714                | 0.51               |
| Cochlear Ltd.   | AUD      | 1,802                      | 372,971                | 0.28               |
| Coles Group Ltd.  | AUD      | 60,408                     | 641,054                | 0.48               |
| Fortescue Ltd.  | AUD      | 42,170                     | 562,608                | 0.42               |
| Goodman Group, REIT   | AUD      | 34,533                     | 747,781                | 0.56               |
| SmartGroup Corp. Ltd.   | AUD      | 8,108                      | 42,693                 | 0.03               |
| Super Retail Group Ltd.   | AUD      | 33,140                     | 288,079                | 0.21               |
|   |          |                            | <u>3,342,900</u>       | <u>2.49</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 2,384                      | 105,468                | 0.08               |
| Raiffeisen Bank International AG  | EUR      | 18,921                     | 306,899                | 0.23               |
|   |          |                            | <u>412,367</u>         | <u>0.31</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd.  | EUR      | 1                          | 6                      | –                  |
| Arch Capital Group Ltd.   | USD      | 8,032                      | 756,098                | 0.56               |
| Assured Guaranty Ltd.   | USD      | 9,137                      | 657,728                | 0.49               |
| AXIS Capital Holdings Ltd.  | USD      | 1,946                      | 128,281                | 0.10               |
| Enstar Group Ltd.   | USD      | 2,276                      | 649,193                | 0.48               |
| Everest Group Ltd.  | USD      | 1,103                      | 392,130                | 0.29               |
| Kiniksa Pharmaceuticals Ltd. 'A'  | USD      | 15,863                     | 276,335                | 0.21               |
|   |          |                            | <u>2,859,771</u>       | <u>2.13</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canadian Imperial Bank of Commerce  | CAD      | 9,168                      | 406,660                | 0.30               |
| Celestica, Inc.   | CAD      | 13,574                     | 725,105                | 0.54               |
| Centerra Gold, Inc.   | CAD      | 23,910                     | 149,995                | 0.11               |
| Dundee Precious Metals, Inc.  | CAD      | 56,327                     | 411,354                | 0.31               |
| Fairfax Financial Holdings Ltd.   | CAD      | 623                        | 661,149                | 0.49               |
| Fortis, Inc.  | CAD      | 8,943                      | 324,234                | 0.24               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 12,938                     | 351,564                | 0.26               |
| Lundin Gold, Inc.   | CAD      | 3,778                      | 52,064                 | 0.04               |
| Manulife Financial Corp.  | CAD      | 31,479                     | 781,969                | 0.58               |
| Mullen Group Ltd.   | CAD      | 5,058                      | 45,319                 | 0.04               |
| Pason Systems, Inc.   | CAD      | 13,808                     | 173,526                | 0.13               |
| Russel Metals, Inc.   | CAD      | 11,232                     | 285,447                | 0.21               |
|   |          |                            | <u>4,368,386</u>       | <u>3.25</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Genmab A/S  | DKK      | 2,309                      | 540,293                | 0.40               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| H Lundbeck A/S  | DKK      | 40,328                     | 210,145                | 0.16               |
| Novo Nordisk A/S 'B'  | DKK      | 11,597                     | 1,563,797              | 1.16               |
| Pandora A/S   | DKK      | 2,572                      | 362,479                | 0.27               |
|   |          |                            | <u>2,676,714</u>       | <u>1.99</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | EUR      | 18,371                     | 204,194                | 0.15               |
| Nordea Bank Abp   | SEK      | 42,376                     | 470,801                | 0.35               |
|   |          |                            | <u>674,995</u>         | <u>0.50</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cie de Saint-Gobain SA  | EUR      | 7,551                      | 548,354                | 0.41               |
| Ipsen SA  | EUR      | 1,827                      | 209,191                | 0.16               |
| Klepierre SA, REIT  | EUR      | 6,748                      | 168,565                | 0.13               |
| Publicis Groupe SA  | EUR      | 3,962                      | 393,744                | 0.29               |
| Safran SA   | EUR      | 368                        | 72,643                 | 0.05               |
| Schneider Electric SE   | EUR      | 1,912                      | 428,862                | 0.32               |
| Societe BIC SA  | EUR      | 1,294                      | 71,170                 | 0.05               |
|   |          |                            | <u>1,892,529</u>       | <u>1.41</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Beiersdorf AG   | EUR      | 2,684                      | 366,500                | 0.27               |
| BioNTech SE, ADR  | USD      | 673                        | 50,462                 | 0.04               |
| Deutz AG  | EUR      | 8,896                      | 53,643                 | 0.04               |
| E.ON SE   | EUR      | 53,311                     | 653,326                | 0.48               |
| Henkel AG & Co. KGaA Preference   | EUR      | 634                        | 52,762                 | 0.04               |
|   |          |                            | <u>1,176,693</u>       | <u>0.87</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Swire Pacific Ltd. 'A'  | HKD      | 2,000                      | 16,492                 | 0.01               |
|   |          |                            | <u>16,492</u>          | <u>0.01</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Alkermes plc  | USD      | 18,230                     | 409,930                | 0.30               |
| Eaton Corp. plc   | USD      | 191                        | 55,879                 | 0.04               |
| James Hardie Industries plc, CDI  | AUD      | 17,201                     | 506,991                | 0.38               |
| Jazz Pharmaceuticals plc  | USD      | 2,533                      | 252,248                | 0.19               |
| Medtronic plc   | USD      | 2,389                      | 175,450                | 0.13               |
| Trane Technologies plc  | USD      | 2,315                      | 710,495                | 0.53               |
|   |          |                            | <u>2,110,993</u>       | <u>1.57</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 2,018                      | 310,679                | 0.23               |
| Monday.com Ltd.   | USD      | 711                        | 159,720                | 0.12               |
| Nice Ltd.   | ILS      | 289                        | 44,100                 | 0.03               |
| Radware Ltd.  | USD      | 3,243                      | 55,192                 | 0.04               |
|   |          |                            | <u>569,691</u>         | <u>0.42</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| BPER Banca SpA  | EUR      | 43,828                     | 206,912                | 0.16               |
| Maire SpA   | EUR      | 7,206                      | 55,774                 | 0.04               |
| Pirelli & C SpA, Reg. S, 144A   | EUR      | 8,911                      | 49,545                 | 0.04               |
| Prysmian SpA  | EUR      | 9,141                      | 528,533                | 0.39               |
| UniCredit SpA   | EUR      | 21,431                     | 741,620                | 0.55               |
|   |          |                            | <u>1,582,384</u>       | <u>1.18</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Daiwa House Industry Co. Ltd.   | JPY      | 20,900                     | 494,249                | 0.37               |
| Disco Corp.   | JPY      | 2,000                      | 708,114                | 0.53               |
| Hitachi Zosen Corp.   | JPY      | 50,900                     | 310,593                | 0.23               |
| Kao Corp.   | JPY      | 2,900                      | 109,741                | 0.08               |
| Kokuyo Co. Ltd.   | JPY      | 26,700                     | 417,687                | 0.31               |
| Komatsu Ltd.  | JPY      | 9,700                      | 262,809                | 0.20               |
| Konica Minolta, Inc.  | JPY      | 19,600                     | 50,614                 | 0.04               |
| Lintec Corp.  | JPY      | 2,700                      | 53,483                 | 0.04               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 17,800                     | 260,183                | 0.19               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 81,600                     | 818,358                | 0.61               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 60,300                     | 513,629                | 0.38               |
| NEC Corp.   | JPY      | 10,000                     | 768,264                | 0.57               |
| NET One Systems Co. Ltd.  | JPY      | 3,500                      | 59,849                 | 0.04               |
| Nintendo Co. Ltd.   | JPY      | 13,700                     | 679,907                | 0.51               |
| Nitto Denko Corp.   | JPY      | 5,900                      | 434,967                | 0.32               |
| Nomura Holdings, Inc.   | JPY      | 129,200                    | 690,958                | 0.51               |
| Nomura Real Estate Holdings, Inc.   | JPY      | 10,200                     | 238,491                | 0.18               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 6,000                      | 76,444                 | 0.06               |
| Recruit Holdings Co. Ltd.   | JPY      | 13,000                     | 649,013                | 0.48               |
| Renesas Electronics Corp.   | JPY      | 23,500                     | 410,155                | 0.31               |
| Sankyo Co. Ltd.   | JPY      | 38,500                     | 389,909                | 0.29               |
| Sanwa Holdings Corp.  | JPY      | 4,700                      | 80,191                 | 0.06               |
| SCREEN Holdings Co. Ltd.  | JPY      | 5,100                      | 428,940                | 0.32               |
| Subaru Corp.  | JPY      | 31,900                     | 630,962                | 0.47               |
| Takasago Thermal Engineering Co. Ltd.   | JPY      | 8,300                      | 275,380                | 0.20               |
| Tokyo Electron Ltd.   | JPY      | 400                        | 80,974                 | 0.06               |
| Toyota Tsusho Corp.   | JPY      | 22,200                     | 403,305                | 0.30               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 10,297,169             | 7.66               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Janus Henderson Group plc   | USD      | 14,230                     | 447,579                | 0.33               |
|   |          |                            | 447,579                | 0.33               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Spotify Technology SA   | USD      | 2,149                      | 629,190                | 0.47               |
|   |          |                            | 629,190                | 0.47               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ASML Holding NV   | EUR      | 387                        | 373,146                | 0.28               |
| Iveco Group NV  | EUR      | 9,305                      | 97,423                 | 0.07               |
| Koninklijke Ahold Delhaize NV   | EUR      | 9,305                      | 256,725                | 0.19               |
| Koninklijke Philips NV  | EUR      | 26,392                     | 622,587                | 0.46               |
| Signify NV, Reg. S, 144A  | EUR      | 5,544                      | 129,175                | 0.10               |
| Stellantis NV   | EUR      | 25,170                     | 464,890                | 0.35               |
|   |          |                            | 1,943,946              | 1.45               |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Xero Ltd.   | AUD      | 6,146                      | 522,387                | 0.39               |
|   |          |                            | 522,387                | 0.39               |
| <i>Norway</i>   |          |                            |                        |                    |
| Kongsberg Gruppen ASA   | NOK      | 1,813                      | 138,222                | 0.10               |
|   |          |                            | 138,222                | 0.10               |
| <i>Singapore</i>  |          |                            |                        |                    |
| UOL Group Ltd.  | SGD      | 69,600                     | 249,172                | 0.18               |
| Yangzijiang Shipbuilding Holdings Ltd.  | SGD      | 132,200                    | 223,900                | 0.17               |
|   |          |                            | 473,072                | 0.35               |
| <i>Spain</i>  |          |                            |                        |                    |
| Amadeus IT Group SA 'A'   | EUR      | 693                        | 43,063                 | 0.03               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 58,886                     | 550,702                | 0.41               |
| Industria de Diseno Textil SA   | EUR      | 12,446                     | 576,996                | 0.43               |
| Repsol SA   | EUR      | 10,570                     | 155,749                | 0.12               |
| Telefonica SA   | EUR      | 69,082                     | 273,565                | 0.20               |
|   |          |                            | 1,600,075              | 1.19               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Industrivarden AB 'A'   | SEK      | 138                        | 4,384                  | –                  |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 43,573                     | 600,806                | 0.45               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 3,865                      | 22,407                 | 0.02               |
| Volvo AB 'B'  | SEK      | 26,623                     | 635,900                | 0.47               |
|   |          |                            | <u>1,263,497</u>       | <u>0.94</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 16,573                     | 859,045                | 0.64               |
| Chubb Ltd.  | USD      | 2,614                      | 622,140                | 0.46               |
| dormakaba Holding AG  | CHF      | 455                        | 217,797                | 0.16               |
| Givaudan SA   | CHF      | 18                         | 79,620                 | 0.06               |
| Holcim AG   | CHF      | 2,730                      | 225,697                | 0.17               |
| Logitech International SA   | CHF      | 7,548                      | 681,227                | 0.50               |
| Novartis AG   | CHF      | 8,169                      | 815,734                | 0.61               |
|   |          |                            | <u>3,501,260</u>       | <u>2.60</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| GSK plc   | GBP      | 5,609                      | 101,187                | 0.08               |
| InterContinental Hotels Group plc   | GBP      | 6,408                      | 629,284                | 0.47               |
| Sage Group plc (The)  | GBP      | 41,039                     | 526,882                | 0.39               |
| Shell plc   | EUR      | 10,399                     | 349,354                | 0.26               |
| Tesco plc   | GBP      | 154,455                    | 557,457                | 0.41               |
| Tritax Big Box REIT plc   | GBP      | 242,390                    | 443,419                | 0.33               |
| Wise plc 'A'  | GBP      | 33,426                     | 268,682                | 0.20               |
|   |          |                            | <u>2,876,265</u>       | <u>2.14</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 6,085                      | 973,827                | 0.72               |
| ACI Worldwide, Inc.   | USD      | 8,855                      | 327,100                | 0.24               |
| Acuity Brands, Inc.   | USD      | 747                        | 168,281                | 0.13               |
| Affiliated Managers Group, Inc.   | USD      | 918                        | 133,818                | 0.10               |
| AGCO Corp.  | USD      | 1,693                      | 154,617                | 0.12               |
| Airbnb, Inc. 'A'  | USD      | 838                        | 118,559                | 0.09               |
| Alarm.com Holdings, Inc.  | USD      | 893                        | 52,943                 | 0.04               |
| Allison Transmission Holdings, Inc.   | USD      | 1,931                      | 136,751                | 0.10               |
| Allstate Corp. (The)  | USD      | 4,654                      | 693,312                | 0.52               |
| Ally Financial, Inc.  | USD      | 4,981                      | 184,368                | 0.14               |
| Alphabet, Inc. 'A'  | USD      | 11,975                     | 2,035,219              | 1.51               |
| Alphabet, Inc. 'C'  | USD      | 10,298                     | 1,762,406              | 1.31               |
| Amazon.com, Inc.  | USD      | 19,882                     | 3,584,975              | 2.67               |
| American Express Co.  | USD      | 4,467                      | 965,089                | 0.72               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| American Woodmark Corp.   | USD      | 1,203                      | 88,226                 | 0.07               |
| Ameriprise Financial, Inc.  | USD      | 191                        | 76,131                 | 0.06               |
| Amgen, Inc.   | USD      | 174                        | 50,727                 | 0.04               |
| Appfolio, Inc. 'A'  | USD      | 732                        | 167,040                | 0.12               |
| Apple, Inc.   | USD      | 26,721                     | 5,251,203              | 3.91               |
| Applied Materials, Inc.   | USD      | 892                        | 196,411                | 0.15               |
| AppLovin Corp. 'A'  | USD      | 7,186                      | 557,984                | 0.42               |
| AptarGroup, Inc.  | USD      | 3,639                      | 478,104                | 0.36               |
| Arcturus Therapeutics Holdings, Inc.  | USD      | 11,842                     | 269,048                | 0.20               |
| Assurant, Inc.  | USD      | 1,885                      | 292,401                | 0.22               |
| AT&T, Inc.  | USD      | 27,245                     | 485,796                | 0.36               |
| Axon Enterprise, Inc.   | USD      | 1,715                      | 470,839                | 0.35               |
| AZEK Co., Inc. (The) 'A'  | USD      | 3,289                      | 129,289                | 0.10               |
| Baker Hughes Co. 'A'  | USD      | 20,396                     | 669,305                | 0.50               |
| Bank of America Corp.   | USD      | 4,762                      | 176,706                | 0.13               |
| Bank of New York Mellon Corp. (The)   | USD      | 12,568                     | 702,307                | 0.52               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 212                        | 80,468                 | 0.06               |
| Biogen, Inc.  | USD      | 1,551                      | 335,482                | 0.25               |
| Booking Holdings, Inc.  | USD      | 197                        | 728,169                | 0.54               |
| BorgWarner, Inc.  | USD      | 7,215                      | 217,039                | 0.16               |
| Boston Scientific Corp.   | USD      | 1,162                      | 83,495                 | 0.06               |
| Brady Corp. 'A'   | USD      | 4,063                      | 250,282                | 0.19               |
| Bristol-Myers Squibb Co.  | USD      | 19,930                     | 772,282                | 0.57               |
| Broadcom, Inc.  | USD      | 315                        | 471,884                | 0.35               |
| Brown & Brown, Inc.   | USD      | 6,461                      | 539,004                | 0.40               |
| Cadence Design Systems, Inc.  | USD      | 1,876                      | 538,688                | 0.40               |
| Cal-Maine Foods, Inc.   | USD      | 6,655                      | 379,461                | 0.28               |
| Capital One Financial Corp.   | USD      | 792                        | 102,312                | 0.08               |
| Cardinal Health, Inc.   | USD      | 5,187                      | 475,844                | 0.35               |
| Carlisle Cos., Inc.   | USD      | 1,444                      | 545,951                | 0.41               |
| Cboe Global Markets, Inc.   | USD      | 3,968                      | 629,623                | 0.47               |
| Cencora, Inc.   | USD      | 2,287                      | 480,766                | 0.36               |
| Centene Corp.   | USD      | 9,846                      | 609,088                | 0.45               |
| Chegg, Inc.   | USD      | 69,315                     | 204,372                | 0.15               |
| Chipotle Mexican Grill, Inc. 'A'  | USD      | 900                        | 52,610                 | 0.04               |
| Cigna Group (The)   | USD      | 2,538                      | 782,819                | 0.58               |
| Cirrus Logic, Inc.  | USD      | 5,747                      | 684,546                | 0.51               |
| Citigroup, Inc.   | USD      | 11,659                     | 690,348                | 0.51               |
| Colgate-Palmolive Co.   | USD      | 8,664                      | 784,469                | 0.58               |
| CommVault Systems, Inc.   | USD      | 5,002                      | 567,383                | 0.42               |
| Consolidated Edison, Inc.   | USD      | 7,885                      | 657,874                | 0.49               |
| Corebridge Financial, Inc.  | USD      | 24,232                     | 658,396                | 0.49               |
| Costco Wholesale Corp.  | USD      | 674                        | 534,540                | 0.40               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 2,366                      | 845,932                | 0.63               |
| CSG Systems International, Inc.   | USD      | 5,728                      | 220,034                | 0.16               |
| Cummins, Inc.   | USD      | 263                        | 67,957                 | 0.05               |
| Curtiss-Wright Corp.  | USD      | 1,793                      | 453,340                | 0.34               |
| Deckers Outdoor Corp.   | USD      | 796                        | 718,907                | 0.53               |
| Dell Technologies, Inc. 'C'   | USD      | 5,236                      | 673,755                | 0.50               |
| DoorDash, Inc. 'A'  | USD      | 6,706                      | 680,643                | 0.51               |
| Dropbox, Inc. 'A'   | USD      | 34,223                     | 717,509                | 0.53               |
| DuPont de Nemours, Inc.   | USD      | 9,356                      | 702,649                | 0.52               |
| eBay, Inc.  | USD      | 12,832                     | 643,186                | 0.48               |
| Ecolab, Inc.  | USD      | 250                        | 55,517                 | 0.04               |
| Edgewell Personal Care Co.  | USD      | 2,156                      | 80,849                 | 0.06               |
| Electronic Arts, Inc.   | USD      | 3,987                      | 518,319                | 0.39               |
| Elevance Health, Inc.   | USD      | 918                        | 464,126                | 0.35               |
| Eli Lilly & Co.   | USD      | 537                        | 453,640                | 0.34               |
| Exelixis, Inc.  | USD      | 27,987                     | 586,767                | 0.44               |
| Exxon Mobil Corp.   | USD      | 3,637                      | 390,661                | 0.29               |
| Fidelity National Financial, Inc.   | USD      | 13,069                     | 602,631                | 0.45               |
| Forestar Group, Inc.  | USD      | 4,132                      | 123,333                | 0.09               |
| GE Vernova, Inc.  | USD      | 1,497                      | 239,562                | 0.18               |
| General Electric Co.  | USD      | 5,989                      | 888,333                | 0.66               |
| Genworth Financial, Inc. 'A'  | USD      | 17,580                     | 99,075                 | 0.07               |
| Gilead Sciences, Inc.   | USD      | 13,960                     | 893,674                | 0.66               |
| GoDaddy, Inc. 'A'   | USD      | 441                        | 57,487                 | 0.04               |
| Goldman Sachs Group, Inc. (The)   | USD      | 2,212                      | 933,550                | 0.69               |
| Griffon Corp.   | USD      | 1,103                      | 65,722                 | 0.05               |
| HealthStream, Inc.  | USD      | 13,781                     | 358,750                | 0.27               |
| Hewlett Packard Enterprise Co.  | USD      | 5,681                      | 112,215                | 0.08               |
| HubSpot, Inc.   | USD      | 1,115                      | 613,591                | 0.46               |
| Incyte Corp.  | USD      | 7,652                      | 432,810                | 0.32               |
| Informatica, Inc. 'A'   | USD      | 1,995                      | 57,481                 | 0.04               |
| Ingersoll Rand, Inc.  | USD      | 4,462                      | 378,193                | 0.28               |
| Interface, Inc. 'A'   | USD      | 3,744                      | 51,282                 | 0.04               |
| International Flavors & Fragrances, Inc.  | USD      | 7,581                      | 673,466                | 0.50               |
| Jefferies Financial Group, Inc.   | USD      | 6,197                      | 287,719                | 0.21               |
| JPMorgan Chase & Co.  | USD      | 9,375                      | 1,769,244              | 1.32               |
| KB Home   | USD      | 9,842                      | 644,471                | 0.48               |
| Kraft Heinz Co. (The)   | USD      | 11,450                     | 344,221                | 0.26               |
| Leidos Holdings, Inc.   | USD      | 5,244                      | 713,781                | 0.53               |
| Lennar Corp. 'A'  | USD      | 1,263                      | 176,614                | 0.13               |
| Lennox International, Inc.  | USD      | 1,487                      | 742,258                | 0.55               |
| Ligand Pharmaceuticals, Inc.  | USD      | 3,562                      | 280,041                | 0.21               |
| LiveRamp Holdings, Inc.   | USD      | 14,206                     | 410,108                | 0.31               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Loews Corp.   | USD      | 3,817                      | 266,184                | 0.20               |
| Macy's, Inc.  | USD      | 5,679                      | 101,737                | 0.08               |
| Manhattan Associates, Inc.  | USD      | 2,361                      | 543,421                | 0.40               |
| Marathon Petroleum Corp.  | USD      | 280                        | 45,323                 | 0.03               |
| McKesson Corp.  | USD      | 1,094                      | 596,165                | 0.44               |
| MercadoLibre, Inc.  | USD      | 36                         | 55,202                 | 0.04               |
| Merck & Co., Inc.   | USD      | 7,295                      | 842,660                | 0.63               |
| Meta Platforms, Inc. 'A'  | USD      | 4,545                      | 2,138,260              | 1.59               |
| Microsoft Corp.   | USD      | 12,813                     | 5,343,383              | 3.97               |
| Minerals Technologies, Inc.   | USD      | 5,677                      | 440,494                | 0.33               |
| Molina Healthcare, Inc.   | USD      | 1,425                      | 395,290                | 0.29               |
| Molson Coors Beverage Co. 'B'   | USD      | 8,433                      | 399,953                | 0.30               |
| Netflix, Inc.   | USD      | 1,409                      | 887,246                | 0.66               |
| Neurocrine Biosciences, Inc.  | USD      | 5,011                      | 643,680                | 0.48               |
| Nutanix, Inc. 'A'   | USD      | 13,475                     | 714,769                | 0.53               |
| NVIDIA Corp.  | USD      | 53,136                     | 6,124,956              | 4.56               |
| OraSure Technologies, Inc.  | USD      | 44,859                     | 178,306                | 0.13               |
| Owens Corning   | USD      | 2,982                      | 483,352                | 0.36               |
| PACCAR, Inc.  | USD      | 5,253                      | 504,543                | 0.38               |
| Pinterest, Inc. 'A'   | USD      | 16,701                     | 686,740                | 0.51               |
| PriceSmart, Inc.  | USD      | 4,424                      | 335,180                | 0.25               |
| PulteGroup, Inc.  | USD      | 480                        | 49,310                 | 0.04               |
| PVH Corp.   | USD      | 579                        | 57,195                 | 0.04               |
| QUALCOMM, Inc.  | USD      | 5,772                      | 1,072,701              | 0.80               |
| Radian Group, Inc.  | USD      | 20,559                     | 596,580                | 0.44               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 939                        | 920,846                | 0.68               |
| Salesforce, Inc.  | USD      | 781                        | 187,353                | 0.14               |
| Seaboard Corp.  | USD      | 16                         | 47,186                 | 0.04               |
| ServiceNow, Inc.  | USD      | 165                        | 121,111                | 0.09               |
| Simon Property Group, Inc., REIT  | USD      | 392                        | 55,522                 | 0.04               |
| State Street Corp.  | USD      | 9,401                      | 649,101                | 0.48               |
| Steel Dynamics, Inc.  | USD      | 4,990                      | 602,944                | 0.45               |
| Steelcase, Inc. 'A'   | USD      | 27,144                     | 328,235                | 0.24               |
| Stryker Corp.   | USD      | 665                        | 211,119                | 0.16               |
| Synchrony Financial   | USD      | 16,710                     | 735,755                | 0.55               |
| Tennant Co.   | USD      | 5,498                      | 504,990                | 0.38               |
| Teradata Corp.  | USD      | 4,170                      | 134,467                | 0.10               |
| Tesla, Inc.   | USD      | 500                        | 92,316                 | 0.07               |
| Textron, Inc.   | USD      | 7,437                      | 595,793                | 0.44               |
| Travelers Cos., Inc. (The)  | USD      | 266                        | 50,467                 | 0.04               |
| Tri Pointe Homes, Inc.  | USD      | 5,446                      | 189,282                | 0.14               |
| United Therapeutics Corp.   | USD      | 2,586                      | 768,622                | 0.57               |
| USANA Health Sciences, Inc.   | USD      | 5,064                      | 213,758                | 0.16               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Vertex Pharmaceuticals, Inc.  | USD      | 1,856                      | 811,705                | 0.60               |
| Vertiv Holdings Co. 'A'   | USD      | 7,719                      | 623,498                | 0.46               |
| Viatis, Inc.  | USD      | 730                        | 7,240                  | 0.01               |
| Williams-Sonoma, Inc.   | USD      | 1,744                      | 459,485                | 0.34               |
| Wingstop, Inc.  | USD      | 583                        | 229,914                | 0.17               |
| Workday, Inc. 'A'   | USD      | 1,963                      | 409,469                | 0.30               |
| Worthington Enterprises, Inc.   | USD      | 6,203                      | 273,933                | 0.20               |
| Yext, Inc.  | USD      | 15,568                     | 77,713                 | 0.06               |
| Zimmer Biomet Holdings, Inc.  | USD      | 2,957                      | 299,439                | 0.22               |
| Zoom Video Communications, Inc. 'A'   | USD      | 4,616                      | 254,930                | 0.19               |
| Zscaler, Inc.   | USD      | 3,170                      | 568,456                | 0.42               |
|   |          |                            | 88,360,659             | 65.73              |
| Total Equities  |          |                            | 133,737,236            | 99.48              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 133,737,236            | 99.48              |
| <b>Total Investments</b>  |          |                            | <b>133,737,236</b>     | <b>99.48</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>19,823</b>          | <b>0.02</b>        |
| <b>Cash</b>   |          |                            | <b>638,517</b>         | <b>0.47</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>37,403</b>          | <b>0.03</b>        |
| <b>Total net assets</b>   |          |                            | <b>134,432,979</b>     | <b>100.00</b>      |

### Robeco QI Global Developed Active Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 2                      | USD      | 515,185                   | 1,768                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,768</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,768</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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      | 92,000                     | 36,883                 | 0.03               |
| Beijing Enterprises Water Group Ltd.  | HKD      | 78,000                     | 23,977                 | 0.02               |
| Brilliance China Automotive Holdings Ltd.   | HKD      | 100,000                    | 105,157                | 0.08               |
| China Gas Holdings Ltd.   | HKD      | 50,200                     | 45,009                 | 0.03               |
| China Resources Gas Group Ltd.  | HKD      | 4,100                      | 14,363                 | 0.01               |
| COSCO SHIPPING Ports Ltd.   | HKD      | 12,000                     | 8,284                  | 0.01               |
| Credicorp Ltd.  | USD      | 1,195                      | 192,789                | 0.14               |
| Hopson Development Holdings Ltd.  | HKD      | 1,276                      | 585                    | –                  |
| Kunlun Energy Co. Ltd.  | HKD      | 162,000                    | 168,071                | 0.12               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 13,000                     | 5,412                  | 0.01               |
| Orient Overseas International Ltd.  | HKD      | 3,500                      | 56,799                 | 0.04               |
|   |          |                            | <u>657,329</u>         | <u>0.49</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Ambev SA  | BRL      | 85,800                     | 176,251                | 0.13               |
| Atacadao SA   | BRL      | 11,500                     | 18,675                 | 0.01               |
| B3 SA - Brasil Bolsa Balcao   | BRL      | 94,900                     | 174,955                | 0.13               |
| Banco Bradesco SA   | BRL      | 26,562                     | 53,512                 | 0.04               |
| Banco Bradesco SA Preference  | BRL      | 68,734                     | 153,197                | 0.11               |
| Banco BTG Pactual SA  | BRL      | 21,200                     | 117,976                | 0.09               |
| Banco do Brasil SA  | BRL      | 43,200                     | 207,738                | 0.15               |
| Banco do Estado do Rio Grande do Sul SA Preference 'B'  | BRL      | 24,900                     | 50,881                 | 0.04               |
| BB Seguridade Participacoes SA  | BRL      | 12,700                     | 75,293                 | 0.05               |
| BRF SA  | BRL      | 11,100                     | 45,304                 | 0.03               |
| Caixa Seguridade Participacoes S/A  | BRL      | 11,200                     | 28,855                 | 0.02               |
| CCR SA  | BRL      | 17,300                     | 36,254                 | 0.03               |
| Centrais Eletricas Brasileiras SA   | BRL      | 21,400                     | 138,122                | 0.10               |
| Centrais Eletricas Brasileiras SA Preference 'B'  | BRL      | 3,800                      | 27,434                 | 0.02               |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP  | BRL      | 6,200                      | 83,683                 | 0.06               |
| Cia De Sanena Do Parana   | BRL      | 8,000                      | 39,694                 | 0.03               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 76,928                     | 136,974                | 0.10               |
| Cia Paranaense de Energia - Copel Preference  | BRL      | 16,500                     | 27,627                 | 0.02               |
| Cia Siderurgica Nacional SA   | BRL      | 35,100                     | 81,582                 | 0.06               |
| Cosan SA  | BRL      | 6,800                      | 16,576                 | 0.01               |
| CPFL Energia SA   | BRL      | 16,100                     | 94,870                 | 0.07               |
| EcoRodovias Infraestrutura e Logistica SA   | BRL      | 34,200                     | 40,638                 | 0.03               |
| Energisa S/A  | BRL      | 3,500                      | 28,746                 | 0.02               |
| Engie Brasil Energia SA   | BRL      | 3,975                      | 31,696                 | 0.02               |
| Equatorial Energia SA   | BRL      | 14,196                     | 78,437                 | 0.06               |
| Gerdau SA Preference  | BRL      | 52,038                     | 172,197                | 0.13               |
| Hapvida Participacoes e Investimentos S/A, Reg. S, 144A                                       | BRL      | 89,400                     | 61,645                 | 0.04               |
| Hypera SA   | BRL      | 7,100                      | 36,686                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Iguatemi SA   | BRL      | 3,500                      | 12,968                 | 0.01               |
| Itau Unibanco Holding SA Preference   | BRL      | 87,900                     | 512,893                | 0.38               |
| Itausa SA Preference  | BRL      | 97,178                     | 171,806                | 0.13               |
| JBS SA  | BRL      | 19,200                     | 111,547                | 0.08               |
| Klabin SA   | BRL      | 30,360                     | 117,189                | 0.09               |
| Localiza Rent a Car SA  | BRL      | 3,182                      | 24,061                 | 0.02               |
| Localiza Rent a Car SA Rights   | BRL      | 32                         | 49                     | –                  |
| Lojas Renner SA   | BRL      | 17,252                     | 38,763                 | 0.03               |
| Natura & Co. Holding SA   | BRL      | 13,915                     | 38,931                 | 0.03               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 13,199                     | 180,034                | 0.13               |
| Petroleo Brasileiro SA  | BRL      | 67,000                     | 487,080                | 0.36               |
| Petroleo Brasileiro SA Preference   | BRL      | 71,800                     | 491,856                | 0.36               |
| Porto Seguro SA   | BRL      | 11,900                     | 66,308                 | 0.05               |
| PRIO SA   | BRL      | 10,200                     | 80,359                 | 0.06               |
| Raia Drogasil SA  | BRL      | 16,400                     | 75,822                 | 0.06               |
| Rede D'Or Sao Luiz SA, Reg. S, 144A   | BRL      | 10,100                     | 49,459                 | 0.04               |
| Rumo SA   | BRL      | 2,500                      | 9,326                  | 0.01               |
| Sendas Distribuidora S/A  | BRL      | 17,300                     | 32,205                 | 0.02               |
| Suzano SA   | BRL      | 15,699                     | 161,132                | 0.12               |
| Telefonica Brasil SA, ADR   | USD      | 10,920                     | 89,653                 | 0.07               |
| Telefonica Brasil SA  | BRL      | 6,400                      | 52,242                 | 0.04               |
| TIM SA, ADR   | USD      | 7,380                      | 105,682                | 0.08               |
| TOTVS SA  | BRL      | 10,200                     | 55,881                 | 0.04               |
| Ultrapar Participacoes SA   | BRL      | 31,600                     | 122,885                | 0.09               |
| Vibra Energia SA  | BRL      | 40,900                     | 153,896                | 0.11               |
| WEG SA  | BRL      | 26,900                     | 204,325                | 0.15               |
|   |          |                            | 5,681,850              | 4.19               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 24,000                     | 94,372                 | 0.07               |
| Akeso, Inc., Reg. S, 144A   | HKD      | 8,000                      | 38,681                 | 0.03               |
| Alchip Technologies Ltd.  | TWD      | 1,000                      | 75,675                 | 0.06               |
| Alibaba Group Holding Ltd., ADR   | USD      | 217                        | 15,624                 | 0.01               |
| Alibaba Group Holding Ltd.  | HKD      | 279,016                    | 2,519,485              | 1.86               |
| ANTA Sports Products Ltd.   | HKD      | 21,600                     | 207,496                | 0.15               |
| Autohome, Inc., ADR   | USD      | 2,466                      | 67,692                 | 0.05               |
| Baidu, Inc., ADR  | USD      | 4,156                      | 359,411                | 0.26               |
| Baidu, Inc. 'A'   | HKD      | 15,050                     | 164,333                | 0.12               |
| BeiGene Ltd., ADR   | USD      | 668                        | 95,304                 | 0.07               |
| BeiGene Ltd.  | HKD      | 2,400                      | 26,498                 | 0.02               |
| Bilibili, Inc., ADR   | USD      | 2,151                      | 33,211                 | 0.02               |
| Bilibili, Inc. 'Z'  | HKD      | 880                        | 14,303                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Bosideng International Holdings Ltd.  | HKD      | 180,000                    | 112,278                | 0.08               |
| Chailease Holding Co. Ltd.  | TWD      | 12,707                     | 60,124                 | 0.04               |
| China Feihe Ltd., Reg. S, 144A  | HKD      | 60,000                     | 27,743                 | 0.02               |
| China Lesso Group Holdings Ltd.   | HKD      | 14,000                     | 5,595                  | –                  |
| China Literature Ltd., Reg. S, 144A   | HKD      | 6,200                      | 19,972                 | 0.01               |
| China Medical System Holdings Ltd.  | HKD      | 42,000                     | 35,612                 | 0.03               |
| China Mengniu Dairy Co. Ltd.  | HKD      | 46,000                     | 82,486                 | 0.06               |
| China Resources Land Ltd.   | HKD      | 58,000                     | 197,236                | 0.15               |
| China Resources Mixc Lifestyle Services Ltd., Reg. S, 144A  | HKD      | 11,400                     | 37,745                 | 0.03               |
| China State Construction International Holdings Ltd.  | HKD      | 14,000                     | 19,115                 | 0.01               |
| China Yuhua Education Corp. Ltd., Reg. S, 144A  | HKD      | 20,000                     | 1,063                  | –                  |
| Chow Tai Fook Jewellery Group Ltd.  | HKD      | 37,400                     | 40,478                 | 0.03               |
| Dongyue Group Ltd.  | HKD      | 13,000                     | 14,137                 | 0.01               |
| ENN Energy Holdings Ltd.  | HKD      | 12,400                     | 102,203                | 0.08               |
| GCL Technology Holdings Ltd.  | HKD      | 260,000                    | 38,630                 | 0.03               |
| Geely Automobile Holdings Ltd.  | HKD      | 102,000                    | 114,837                | 0.08               |
| Genscript Biotech Corp.   | HKD      | 14,000                     | 14,919                 | 0.01               |
| Giant Biogene Holding Co. Ltd., Reg. S, 144A  | HKD      | 5,800                      | 34,061                 | 0.03               |
| Greentown China Holdings Ltd.   | HKD      | 31,000                     | 24,379                 | 0.02               |
| H World Group Ltd., ADR   | USD      | 3,470                      | 115,620                | 0.09               |
| Haidilao International Holding Ltd., Reg. S, 144A   | HKD      | 31,000                     | 55,747                 | 0.04               |
| Haitian International Holdings Ltd.   | HKD      | 10,000                     | 28,435                 | 0.02               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 30,000                     | 62,710                 | 0.05               |
| Hengan International Group Co. Ltd.   | HKD      | 11,500                     | 35,057                 | 0.03               |
| Horizon Construction Development Ltd.   | HKD      | 6,851                      | 1,316                  | –                  |
| Innovent Biologics, Inc., Reg. S, 144A  | HKD      | 19,500                     | 91,913                 | 0.07               |
| iQIYI, Inc., ADR  | USD      | 10,001                     | 36,704                 | 0.03               |
| JD Health International, Inc., Reg. S, 144A   | HKD      | 18,250                     | 49,672                 | 0.04               |
| JD Logistics, Inc., Reg. S, 144A  | HKD      | 58,600                     | 62,898                 | 0.05               |
| JD.com, Inc., ADR   | USD      | 10,944                     | 282,793                | 0.21               |
| JD.com, Inc. 'A'  | HKD      | 25,992                     | 343,901                | 0.25               |
| Kanzhun Ltd., ADR   | USD      | 5,638                      | 106,051                | 0.08               |
| KE Holdings, Inc., ADR  | USD      | 11,885                     | 168,173                | 0.12               |
| Kingboard Holdings Ltd.   | HKD      | 4,000                      | 9,417                  | 0.01               |
| Kingboard Laminates Holdings Ltd.   | HKD      | 3,000                      | 3,228                  | –                  |
| Kingdee International Software Group Co. Ltd.   | HKD      | 44,000                     | 41,253                 | 0.03               |
| Kingsoft Corp. Ltd.   | HKD      | 17,200                     | 49,679                 | 0.04               |
| Kuaishou Technology, Reg. S, 144A   | HKD      | 55,100                     | 325,699                | 0.24               |
| Li Auto, Inc., ADR  | USD      | 5,433                      | 97,142                 | 0.07               |
| Li Auto, Inc. 'A'   | HKD      | 11,400                     | 102,649                | 0.08               |
| Li Ning Co. Ltd.  | HKD      | 26,500                     | 57,362                 | 0.04               |
| Longfor Group Holdings Ltd., Reg. S, 144A   | HKD      | 36,625                     | 50,288                 | 0.04               |
| Meituan, Reg. S 'B', 144A   | HKD      | 91,040                     | 1,295,507              | 0.96               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Ming Yuan Cloud Group Holdings Ltd.   | HKD      | 5,000                      | 1,300                  | –                  |
| MINISO Group Holding Ltd.   | HKD      | 6,600                      | 31,658                 | 0.02               |
| NetEase, Inc., ADR  | USD      | 5,790                      | 553,408                | 0.41               |
| NetEase, Inc.   | HKD      | 7,500                      | 143,230                | 0.11               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 1,395                      | 108,433                | 0.08               |
| New Oriental Education & Technology Group, Inc.   | HKD      | 13,100                     | 100,170                | 0.07               |
| NIO, Inc., ADR  | USD      | 11,093                     | 46,147                 | 0.03               |
| PDD Holdings, Inc., ADR   | USD      | 10,768                     | 1,431,606              | 1.06               |
| Pop Mart International Group Ltd., Reg. S, 144A   | HKD      | 8,200                      | 40,173                 | 0.03               |
| Qifu Technology, Inc., ADR 'A'  | USD      | 1,998                      | 39,421                 | 0.03               |
| Shenzhou International Group Holdings Ltd.  | HKD      | 3,700                      | 36,230                 | 0.03               |
| Silergy Corp.   | TWD      | 6,000                      | 85,446                 | 0.06               |
| Sino Biopharmaceutical Ltd.   | HKD      | 190,500                    | 65,148                 | 0.05               |
| Sunny Optical Technology Group Co. Ltd.   | HKD      | 6,700                      | 41,406                 | 0.03               |
| TAL Education Group, ADR  | USD      | 4,403                      | 46,980                 | 0.03               |
| Tencent Holdings Ltd.   | HKD      | 118,800                    | 5,666,563              | 4.18               |
| Tencent Music Entertainment Group, ADR  | USD      | 13,955                     | 196,068                | 0.14               |
| Tongcheng Travel Holdings Ltd., Reg. S  | HKD      | 48,800                     | 97,133                 | 0.07               |
| Topsports International Holdings Ltd., Reg. S, 144A   | HKD      | 31,000                     | 16,478                 | 0.01               |
| Trip.com Group Ltd., ADR  | USD      | 9,175                      | 431,225                | 0.32               |
| Trip.com Group Ltd.   | HKD      | 2,300                      | 110,354                | 0.08               |
| Vipshop Holdings Ltd., ADR  | USD      | 11,019                     | 143,467                | 0.11               |
| Want Want China Holdings Ltd.   | HKD      | 22,000                     | 13,300                 | 0.01               |
| Wuxi Biologics Cayman, Inc., Reg. S, 144A   | HKD      | 58,000                     | 85,729                 | 0.06               |
| WuXi XDC Cayman, Inc.   | HKD      | 121                        | 268                    | –                  |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 319,600                    | 674,617                | 0.50               |
| Xinyi Solar Holdings Ltd.   | HKD      | 57,962                     | 29,176                 | 0.02               |
| XPeng, Inc. 'A'   | HKD      | 11,100                     | 42,012                 | 0.03               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 22,000                     | 27,812                 | 0.02               |
| Zhen Ding Technology Holding Ltd.   | TWD      | 11,000                     | 43,910                 | 0.03               |
| Zhongsheng Group Holdings Ltd.  | HKD      | 16,500                     | 24,135                 | 0.02               |
| ZTO Express Cayman, Inc., ADR   | USD      | 6,712                      | 139,274                | 0.10               |
|   |          |                            | 18,680,189             | 13.78              |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile  | CLP      | 785,937                    | 87,434                 | 0.06               |
| Banco de Credito e Inversiones SA   | CLP      | 1,130                      | 31,700                 | 0.02               |
| Banco Santander Chile, ADR  | USD      | 3,040                      | 57,243                 | 0.04               |
| CAP SA  | CLP      | 3,665                      | 22,949                 | 0.02               |
| Cencosud SA   | CLP      | 27,783                     | 52,245                 | 0.04               |
| Cia Sud Americana de Vapores SA   | CLP      | 680,796                    | 43,101                 | 0.03               |
| Empresas CMPC SA  | CLP      | 20,791                     | 38,986                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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 Copec SA   | CLP      | 5,159                      | 39,625                 | 0.03               |
| Enel Americas SA  | CLP      | 442,532                    | 41,069                 | 0.03               |
| Enel Chile SA   | CLP      | 1,113,394                  | 62,633                 | 0.05               |
| Falabella SA  | CLP      | 14,008                     | 43,051                 | 0.03               |
| Sociedad Quimica y Minera de Chile SA, ADR  | USD      | 2,568                      | 104,646                | 0.08               |
|   |          |                            | 624,682                | 0.46               |
| <i>China</i>  |          |                            |                        |                    |
| 360 Security Technology, Inc. 'A'   | CNY      | 10,600                     | 11,204                 | 0.01               |
| 37 Interactive Entertainment Network Technology Group Co. Ltd. 'A'  | CNY      | 6,400                      | 11,495                 | 0.01               |
| Advanced Micro-Fabrication Equipment, Inc. China 'A'  | CNY      | 737                        | 14,328                 | 0.01               |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 84,400                     | 50,644                 | 0.04               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 712,000                    | 304,593                | 0.22               |
| Air China Ltd. 'A'  | CNY      | 6,200                      | 6,297                  | –                  |
| Aluminum Corp. of China Ltd. 'A'  | CNY      | 12,200                     | 12,811                 | 0.01               |
| Aluminum Corp. of China Ltd. 'H'  | HKD      | 72,000                     | 49,153                 | 0.04               |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 2,600                      | 8,441                  | 0.01               |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 20,500                     | 48,838                 | 0.04               |
| Anhui Gujing Distillery Co. Ltd. 'A'  | CNY      | 700                        | 20,334                 | 0.01               |
| Anhui Yingjia Distillery Co. Ltd. 'A'   | CNY      | 10,800                     | 85,466                 | 0.06               |
| Anker Innovations Technology Co. Ltd. 'A'   | CNY      | 4,680                      | 45,866                 | 0.03               |
| Avary Holding Shenzhen Co. Ltd. 'A'   | CNY      | 1,800                      | 9,850                  | 0.01               |
| AviChina Industry & Technology Co. Ltd. 'H'   | HKD      | 109,000                    | 49,004                 | 0.04               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 82,100                     | 65,987                 | 0.05               |
| Bank of Changsha Co. Ltd. 'A'   | CNY      | 18,100                     | 20,377                 | 0.01               |
| Bank of Chengdu Co. Ltd. 'A'  | CNY      | 3,700                      | 7,735                  | 0.01               |
| Bank of China Ltd. 'A'  | CNY      | 23,500                     | 14,942                 | 0.01               |
| Bank of China Ltd. 'H'  | HKD      | 1,634,000                  | 805,761                | 0.59               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 34,600                     | 35,571                 | 0.03               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 283,000                    | 222,198                | 0.16               |
| Bank of Hangzhou Co. Ltd. 'A'   | CNY      | 5,100                      | 9,160                  | 0.01               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 15,000                     | 15,338                 | 0.01               |
| Bank of Nanjing Co. Ltd. 'A'  | CNY      | 9,100                      | 13,012                 | 0.01               |
| Bank of Ningbo Co. Ltd. 'A'   | CNY      | 7,000                      | 21,252                 | 0.02               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 24,666                     | 24,645                 | 0.02               |
| Bank of Suzhou Co. Ltd. 'A'   | CNY      | 6,900                      | 7,122                  | 0.01               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 34,700                     | 31,758                 | 0.02               |
| Beijing Enlight Media Co. Ltd. 'A'  | CNY      | 24,300                     | 28,126                 | 0.02               |
| Beijing New Building Materials plc 'A'  | CNY      | 2,800                      | 11,430                 | 0.01               |
| Beijing Oriental Yuhong Waterproof Technology Co. Ltd. 'A'  | CNY      | 6,100                      | 10,360                 | 0.01               |
| Beijing Roborock Technology Co. Ltd. 'A'  | CNY      | 237                        | 12,806                 | 0.01               |
| Beijing Shiji Information Technology Co. Ltd. 'A'   | CNY      | 4,290                      | 3,383                  | –                  |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Beijing Tiantan Biological Products Corp. Ltd. 'A'  | CNY      | 2,280                      | 7,656                  | 0.01               |
| Beijing Wantai Biological Pharmacy Enterprise Co. Ltd. 'A'  | CNY      | 812                        | 7,362                  | 0.01               |
| Beijing Yanjing Brewery Co. Ltd. 'A'  | CNY      | 5,100                      | 6,198                  | –                  |
| Beijing-Shanghai High Speed Railway Co. Ltd. 'A'  | CNY      | 31,400                     | 23,206                 | 0.02               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 33,900                     | 19,082                 | 0.01               |
| BYD Co. Ltd. 'A'  | CNY      | 1,900                      | 65,438                 | 0.05               |
| BYD Co. Ltd. 'H'  | HKD      | 17,500                     | 520,019                | 0.38               |
| Canmax Technologies Co. Ltd. 'A'  | CNY      | 1,170                      | 2,766                  | –                  |
| CECEP Solar Energy Co. Ltd. 'A'   | CNY      | 14,900                     | 9,658                  | 0.01               |
| CGN Power Co. Ltd., Reg. S 'H', 144A  | HKD      | 150,000                    | 66,091                 | 0.05               |
| Changchun High-Tech Industry Group Co. Ltd. 'A'   | CNY      | 500                        | 6,315                  | –                  |
| Chifeng Jilong Gold Mining Co. Ltd. 'A'   | CNY      | 31,200                     | 70,163                 | 0.05               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 151,000                    | 12,571                 | 0.01               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 315,000                    | 202,135                | 0.15               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 148,000                    | 79,806                 | 0.06               |
| China Construction Bank Corp. 'A'   | CNY      | 9,000                      | 9,166                  | 0.01               |
| China Construction Bank Corp. 'H'   | HKD      | 1,845,000                  | 1,363,533              | 1.01               |
| China CSSC Holdings Ltd. 'A'  | CNY      | 3,000                      | 16,808                 | 0.01               |
| China Eastern Airlines Corp. Ltd. 'A'   | CNY      | 11,300                     | 6,236                  | –                  |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 44,900                     | 19,589                 | 0.01               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 163,000                    | 50,733                 | 0.04               |
| China Galaxy Securities Co. Ltd. 'A'  | CNY      | 6,400                      | 9,566                  | 0.01               |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 66,000                     | 34,575                 | 0.03               |
| China International Capital Corp. Ltd. 'A'  | CNY      | 1,900                      | 7,743                  | 0.01               |
| China International Capital Corp. Ltd., Reg. S 'H', 144A  | HKD      | 21,600                     | 24,042                 | 0.02               |
| China Life Insurance Co. Ltd. 'A'   | CNY      | 2,400                      | 10,256                 | 0.01               |
| China Life Insurance Co. Ltd. 'H'   | HKD      | 121,000                    | 171,099                | 0.13               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 57,000                     | 51,251                 | 0.04               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 20,500                     | 96,462                 | 0.07               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 63,500                     | 288,326                | 0.21               |
| China Merchants Securities Co. Ltd. 'A'   | CNY      | 6,500                      | 12,444                 | 0.01               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 31,200                     | 16,274                 | 0.01               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 114,800                    | 39,701                 | 0.03               |
| China National Building Material Co. Ltd. 'H'   | HKD      | 60,000                     | 21,518                 | 0.02               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 3,500                      | 3,969                  | –                  |
| China National Medicines Corp. Ltd. 'A'   | CNY      | 1,400                      | 5,933                  | –                  |
| China Oilfield Services Ltd. 'H'  | HKD      | 118,000                    | 113,354                | 0.08               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 5,500                      | 21,089                 | 0.02               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 43,200                     | 105,463                | 0.08               |
| China Railway Group Ltd. 'A'  | CNY      | 15,700                     | 14,088                 | 0.01               |
| China Railway Group Ltd. 'H'  | HKD      | 69,000                     | 38,091                 | 0.03               |
| China Reinsurance Group Corp. 'H'   | HKD      | 244,000                    | 17,814                 | 0.01               |
| China Resources Sanjiu Medical & Pharmaceutical Co. Ltd. 'A'  | CNY      | 1,690                      | 9,904                  | 0.01               |



## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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 South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 5,106                      | 8,728                  | 0.01               |
| China Southern Airlines Co. Ltd. 'A'  | CNY      | 9,900                      | 8,025                  | 0.01               |
| China State Construction Engineering Corp. Ltd. 'A'   | CNY      | 48,200                     | 35,224                 | 0.03               |
| China Suntien Green Energy Corp. Ltd. 'H'   | HKD      | 100,000                    | 45,342                 | 0.03               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 2,000                      | 17,201                 | 0.01               |
| China Tower Corp. Ltd., Reg. S 'H', 144A  | HKD      | 706,000                    | 91,331                 | 0.07               |
| China United Network Communications Ltd. 'A'  | CNY      | 36,000                     | 23,286                 | 0.02               |
| China Vanke Co. Ltd. 'A'  | CNY      | 8,600                      | 8,202                  | 0.01               |
| China Vanke Co. Ltd. 'H'  | HKD      | 37,800                     | 22,513                 | 0.02               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 21,200                     | 84,379                 | 0.06               |
| China Zheshang Bank Co. Ltd. 'A'  | CNY      | 31,400                     | 11,927                 | 0.01               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'  | CNY      | 29,000                     | 59,229                 | 0.04               |
| Chongqing Brewery Co. Ltd. 'A'  | CNY      | 400                        | 3,342                  | –                  |
| Chongqing Changan Automobile Co. Ltd. 'A'   | CNY      | 9,750                      | 18,021                 | 0.01               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 128,000                    | 62,792                 | 0.05               |
| Chongqing Taiji Industry Group Co. Ltd. 'A'   | CNY      | 1,600                      | 6,368                  | –                  |
| Chongqing Zhifei Biological Products Co. Ltd. 'A'   | CNY      | 2,950                      | 11,380                 | 0.01               |
| CITIC Pacific Special Steel Group Co. Ltd. 'A'  | CNY      | 5,600                      | 10,459                 | 0.01               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 10,005                     | 25,102                 | 0.02               |
| CITIC Securities Co. Ltd. 'H'   | HKD      | 27,025                     | 39,807                 | 0.03               |
| CMOC Group Ltd. 'A'   | CNY      | 16,500                     | 19,302                 | 0.01               |
| CMOC Group Ltd. 'H'   | HKD      | 99,000                     | 90,537                 | 0.07               |
| CNOOC Energy Technology & Services Ltd. 'A'   | CNY      | 169,300                    | 95,997                 | 0.07               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 4,820                      | 119,425                | 0.09               |
| COSCO SHIPPING Energy Transportation Co. Ltd. 'A'   | CNY      | 3,200                      | 6,875                  | 0.01               |
| COSCO SHIPPING Energy Transportation Co. Ltd. 'H'   | HKD      | 94,000                     | 122,084                | 0.09               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 10,010                     | 21,340                 | 0.02               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 107,750                    | 188,522                | 0.14               |
| CRRC Corp. Ltd. 'A'   | CNY      | 22,700                     | 23,462                 | 0.02               |
| CRRC Corp. Ltd. 'H'   | HKD      | 179,000                    | 115,552                | 0.09               |
| CSC Financial Co. Ltd. 'A'  | CNY      | 2,400                      | 6,355                  | –                  |
| Daan Gene Co. Ltd. 'A'  | CNY      | 9,400                      | 6,468                  | –                  |
| DaShenLin Pharmaceutical Group Co. Ltd. 'A'   | CNY      | 2,400                      | 4,723                  | –                  |
| DHC Software Co. Ltd. 'A'   | CNY      | 10,800                     | 6,718                  | –                  |
| Dong-E-E-Jiao Co. Ltd. 'A'  | CNY      | 600                        | 5,169                  | –                  |
| Dongfang Electric Corp. Ltd. 'A'  | CNY      | 2,500                      | 6,348                  | –                  |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 88,000                     | 25,135                 | 0.02               |
| Eastroc Beverage Group Co. Ltd. 'A'   | CNY      | 400                        | 11,877                 | 0.01               |
| Ecovacs Robotics Co. Ltd. 'A'   | CNY      | 600                        | 3,896                  | –                  |
| ENN Natural Gas Co. Ltd. 'A'  | CNY      | 4,400                      | 12,596                 | 0.01               |
| Eoptolink Technology, Inc. Ltd. 'A'   | CNY      | 1,400                      | 20,337                 | 0.01               |
| Everbright Securities Co. Ltd. 'A'  | CNY      | 4,600                      | 9,256                  | 0.01               |
| FAW Jiefang Group Co. Ltd. 'A'  | CNY      | 6,500                      | 7,005                  | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Flat Glass Group Co. Ltd. 'A'   | CNY      | 1,600                      | 4,426                  | –                  |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 12,600                     | 10,509                 | 0.01               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 14,600                     | 55,056                 | 0.04               |
| Fujian Sunner Development Co. Ltd. 'A'  | CNY      | 2,300                      | 4,318                  | –                  |
| Fuyao Glass Industry Group Co. Ltd. 'A'   | CNY      | 1,900                      | 12,525                 | 0.01               |
| Fuyao Glass Industry Group Co. Ltd., Reg. S 'H', 144A   | HKD      | 10,400                     | 60,409                 | 0.04               |
| Ganfeng Lithium Group Co. Ltd., Reg. S 'H', 144A  | HKD      | 5,960                      | 11,619                 | 0.01               |
| G-bits Network Technology Xiamen Co. Ltd. 'A'   | CNY      | 300                        | 7,350                  | 0.01               |
| GF Securities Co. Ltd. 'A'  | CNY      | 5,200                      | 8,710                  | 0.01               |
| GF Securities Co. Ltd. 'H'  | HKD      | 22,000                     | 18,231                 | 0.01               |
| GoerTek, Inc. 'A'   | CNY      | 4,600                      | 12,351                 | 0.01               |
| Goneo Group Co. Ltd. 'A'  | CNY      | 2,030                      | 21,546                 | 0.02               |
| Great Wall Motor Co. Ltd. 'A'   | CNY      | 1,900                      | 6,616                  | –                  |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 51,000                     | 78,648                 | 0.06               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 3,800                      | 20,511                 | 0.02               |
| GRG Banking Equipment Co. Ltd. 'A'  | CNY      | 2,300                      | 3,311                  | –                  |
| Guangdong Haid Group Co. Ltd. 'A'   | CNY      | 2,300                      | 14,893                 | 0.01               |
| Guangzhou Automobile Group Co. Ltd. 'A'   | CNY      | 4,600                      | 4,900                  | –                  |
| Guangzhou Automobile Group Co. Ltd. 'H'   | HKD      | 45,600                     | 16,120                 | 0.01               |
| Guangzhou Haige Communications Group, Inc. Co. 'A'  | CNY      | 2,100                      | 2,994                  | –                  |
| Guotai Junan Securities Co. Ltd. 'A'  | CNY      | 5,000                      | 9,324                  | 0.01               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 5,100                      | 19,920                 | 0.01               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 44,000                     | 147,091                | 0.11               |
| Haitong Securities Co. Ltd. 'A'   | CNY      | 7,100                      | 8,364                  | 0.01               |
| Haitong Securities Co. Ltd. 'H'   | HKD      | 46,800                     | 21,759                 | 0.02               |
| Hangzhou First Applied Material Co. Ltd. 'A'  | CNY      | 4,620                      | 9,347                  | 0.01               |
| Hengdian Group DMEGC Magnetics Co. Ltd. 'A'   | CNY      | 5,600                      | 9,611                  | 0.01               |
| Hesteel Co. Ltd. 'A'  | CNY      | 39,300                     | 10,493                 | 0.01               |
| Hisense Home Appliances Group Co. Ltd. 'H'  | HKD      | 7,000                      | 23,042                 | 0.02               |
| Hithink RoyalFlush Information Network Co. Ltd. 'A'   | CNY      | 500                        | 7,136                  | 0.01               |
| Hoyuan Green Energy Co. Ltd. 'A'  | CNY      | 558                        | 1,312                  | –                  |
| Huadong Medicine Co. Ltd. 'A'   | CNY      | 2,200                      | 8,420                  | 0.01               |
| Huafon Chemical Co. Ltd. 'A'  | CNY      | 9,400                      | 9,276                  | 0.01               |
| Huaibei Mining Holdings Co. Ltd. 'A'  | CNY      | 38,700                     | 89,160                 | 0.07               |
| Hualan Biological Engineering, Inc. 'A'   | CNY      | 2,700                      | 5,867                  | –                  |
| Huatai Securities Co. Ltd. 'A'  | CNY      | 4,400                      | 7,503                  | 0.01               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 37,200                     | 41,119                 | 0.03               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 24,600                     | 21,668                 | 0.02               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 18,500                     | 41,705                 | 0.03               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 10,500                     | 45,823                 | 0.03               |
| Huizhou Desay SV Automotive Co. Ltd. 'A'  | CNY      | 500                        | 5,993                  | –                  |
| Humanwell Healthcare Group Co. Ltd. 'A'   | CNY      | 2,200                      | 5,199                  | –                  |
| Hundsun Technologies, Inc. 'A'  | CNY      | 2,300                      | 5,590                  | –                  |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Hygon Information Technology Co. Ltd. 'A'   | CNY      | 1,946                      | 18,833                 | 0.01               |
| IEIT Systems Co. Ltd. 'A'   | CNY      | 1,500                      | 7,508                  | 0.01               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 58,800                     | 46,127                 | 0.03               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 1,176,000                  | 698,906                | 0.52               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 23,200                     | 56,259                 | 0.04               |
| Industrial Securities Co. Ltd. 'A'  | CNY      | 5,460                      | 3,802                  | –                  |
| Inner Mongolia ERDOS Resources Co. Ltd. 'A'   | CNY      | 5,040                      | 6,881                  | 0.01               |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd. 'A'                                     | CNY      | 12,200                     | 6,196                  | –                  |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 6,500                      | 23,116                 | 0.02               |
| Jason Furniture Hangzhou Co. Ltd. 'A'   | CNY      | 1,300                      | 5,777                  | –                  |
| JCET Group Co. Ltd. 'A'   | CNY      | 3,000                      | 13,092                 | 0.01               |
| JCHX Mining Management Co. Ltd. 'A'   | CNY      | 1,500                      | 10,431                 | 0.01               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 18,000                     | 19,205                 | 0.01               |
| Jiangsu Hengrui Pharmaceuticals Co. Ltd. 'A'  | CNY      | 6,800                      | 35,993                 | 0.03               |
| Jiangsu Pacific Quartz Co. Ltd. 'A'   | CNY      | 13,150                     | 53,588                 | 0.04               |
| Jiangsu Yuyue Medical Equipment & Supply Co. Ltd. 'A'   | CNY      | 1,400                      | 7,245                  | 0.01               |
| Jiangsu Zhongtian Technology Co. Ltd. 'A'   | CNY      | 3,400                      | 7,417                  | 0.01               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 65,000                     | 129,710                | 0.10               |
| Jiangxi Special Electric Motor Co. Ltd. 'A'   | CNY      | 700                        | 785                    | –                  |
| Jinko Solar Co. Ltd. 'A'  | CNY      | 6,322                      | 6,178                  | –                  |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 39,800                     | 61,184                 | 0.05               |
| Joynn Laboratories China Co. Ltd. 'A'   | CNY      | 196                        | 358                    | –                  |
| Jointown Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 4,574                      | 3,072                  | –                  |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 1,300                      | 262,537                | 0.19               |
| LB Group Co. Ltd. 'A'   | CNY      | 2,200                      | 5,623                  | –                  |
| Legend Holdings Corp., Reg. S 'H', 144A   | HKD      | 5,000                      | 3,766                  | –                  |
| Lens Technology Co. Ltd. 'A'  | CNY      | 4,000                      | 10,047                 | 0.01               |
| Lingyi iTech Guangdong Co. 'A'  | CNY      | 9,700                      | 9,505                  | 0.01               |
| Luxshare Precision Industry Co. Ltd. 'A'  | CNY      | 6,700                      | 36,248                 | 0.03               |
| Luzhou Laojiao Co. Ltd. 'A'   | CNY      | 1,300                      | 25,672                 | 0.02               |
| Midea Group Co. Ltd. 'A'  | CNY      | 3,900                      | 34,620                 | 0.03               |
| Montage Technology Co. Ltd. 'A'   | CNY      | 1,779                      | 13,995                 | 0.01               |
| NARI Technology Co. Ltd. 'A'  | CNY      | 9,493                      | 32,610                 | 0.02               |
| NAURA Technology Group Co. Ltd. 'A'   | CNY      | 600                        | 26,415                 | 0.02               |
| New China Life Insurance Co. Ltd. 'A'   | CNY      | 1,900                      | 7,853                  | 0.01               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 14,100                     | 26,909                 | 0.02               |
| Ningbo Sanxing Medical Electric Co. Ltd. 'A'  | CNY      | 2,700                      | 13,006                 | 0.01               |
| Nongfu Spring Co. Ltd., Reg. S 'H', 144A  | HKD      | 36,200                     | 171,787                | 0.13               |
| Offshore Oil Engineering Co. Ltd. 'A'   | CNY      | 91,700                     | 74,586                 | 0.05               |
| Oppein Home Group, Inc. 'A'   | CNY      | 300                        | 2,211                  | –                  |
| Orient Securities Co. Ltd. 'A'  | CNY      | 7,000                      | 7,322                  | 0.01               |
| People's Insurance Co. Group of China Ltd. (The) 'A'  | CNY      | 9,200                      | 6,521                  | –                  |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 361,000                    | 123,918                | 0.09               |
| Perfect World Co. Ltd. 'A'  | CNY      | 6,200                      | 6,485                  | –                  |
| Pharmaron Beijing Co. Ltd. 'A'  | CNY      | 1,125                      | 2,877                  | –                  |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 103,000                    | 127,968                | 0.09               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 23,600                     | 32,967                 | 0.02               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 10,700                     | 60,907                 | 0.04               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 112,000                    | 507,826                | 0.37               |
| Poly Developments and Holdings Group Co. Ltd. 'A'   | CNY      | 10,100                     | 12,177                 | 0.01               |
| Postal Savings Bank of China Co. Ltd. 'A'   | CNY      | 20,400                     | 14,234                 | 0.01               |
| Postal Savings Bank of China Co. Ltd., Reg. S 'H', 144A   | HKD      | 139,000                    | 81,541                 | 0.06               |
| Power Construction Corp. of China Ltd. 'A'  | CNY      | 15,000                     | 11,540                 | 0.01               |
| Proya Cosmetics Co. Ltd. 'A'  | CNY      | 560                        | 8,554                  | 0.01               |
| SAIC Motor Corp. Ltd. 'A'   | CNY      | 6,900                      | 13,162                 | 0.01               |
| Sailun Group Co. Ltd. 'A'   | CNY      | 6,100                      | 11,753                 | 0.01               |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 7,100                      | 16,123                 | 0.01               |
| Satellite Chemical Co. Ltd. 'A'   | CNY      | 38,300                     | 94,774                 | 0.07               |
| SDIC Capital Co. Ltd. 'A'   | CNY      | 8,000                      | 6,221                  | –                  |
| Seazen Holdings Co. Ltd. 'A'  | CNY      | 29,400                     | 35,890                 | 0.03               |
| SF Holding Co. Ltd. 'A'   | CNY      | 6,300                      | 30,945                 | 0.02               |
| Shandong Gold Mining Co. Ltd. 'A'   | CNY      | 3,220                      | 12,134                 | 0.01               |
| Shandong Gold Mining Co. Ltd., Reg. S 'H', 144A   | HKD      | 13,750                     | 27,368                 | 0.02               |
| Shandong Sun Paper Industry JSC Ltd. 'A'  | CNY      | 20,900                     | 40,126                 | 0.03               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 35,600                     | 16,962                 | 0.01               |
| Shanghai BOCHU Electronic Technology Corp. Ltd. 'A'   | CNY      | 392                        | 9,956                  | 0.01               |
| Shanghai Electric Group Co. Ltd. 'A'  | CNY      | 12,300                     | 6,263                  | –                  |
| Shanghai Fosun Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 1,600                      | 4,875                  | –                  |
| Shanghai M&G Stationery, Inc. 'A'   | CNY      | 1,000                      | 4,305                  | –                  |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'A'   | CNY      | 2,700                      | 7,101                  | 0.01               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 14,200                     | 21,353                 | 0.02               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 38,293                     | 43,373                 | 0.03               |
| Shanghai RAAS Blood Products Co. Ltd. 'A'   | CNY      | 9,500                      | 10,224                 | 0.01               |
| Shanghai Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 9,500                      | 8,786                  | 0.01               |
| Shanghai United Imaging Healthcare Co. Ltd. 'A'   | CNY      | 828                        | 12,501                 | 0.01               |
| Shanghai Yuyuan Tourist Mart Group Co. Ltd. 'A'   | CNY      | 7,100                      | 5,032                  | –                  |
| Shanxi Coking Coal Energy Group Co. Ltd. 'A'  | CNY      | 71,500                     | 101,453                | 0.07               |
| Shanxi Xinghuacun Fen Wine Factory Co. Ltd. 'A'   | CNY      | 1,100                      | 31,925                 | 0.02               |
| Shengyi Technology Co. Ltd. 'A'   | CNY      | 3,000                      | 8,695                  | 0.01               |
| Shenwan Hongyuan Group Co. Ltd. 'A'   | CNY      | 25,000                     | 14,829                 | 0.01               |
| Shenzhen Goodix Technology Co. Ltd. 'A'   | CNY      | 11,300                     | 106,918                | 0.08               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 1,300                      | 52,048                 | 0.04               |
| Shenzhen New Industries Biomedical Engineering Co. Ltd. 'A'   | CNY      | 1,000                      | 9,282                  | 0.01               |
| Shenzhen Salubris Pharmaceuticals Co. Ltd. 'A'  | CNY      | 2,100                      | 7,697                  | 0.01               |
| Shenzhen SC New Energy Technology Corp. 'A'   | CNY      | 4,100                      | 30,476                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 5,537                      | 58,326                 | 0.04               |
| Shenzhen YUTO Packaging Technology Co. Ltd. 'A'   | CNY      | 3,000                      | 10,566                 | 0.01               |
| Sichuan Kelun Pharmaceutical Co. Ltd. 'A'   | CNY      | 1,900                      | 7,931                  | 0.01               |
| Sichuan Yahua Industrial Group Co. Ltd. 'A'   | CNY      | 2,200                      | 2,701                  | –                  |
| Sieyuan Electric Co. Ltd. 'A'   | CNY      | 3,200                      | 29,463                 | 0.02               |
| Sinoma International Engineering Co. 'A'  | CNY      | 4,100                      | 6,805                  | –                  |
| Sinomine Resource Group Co. Ltd. 'A'  | CNY      | 420                        | 1,549                  | –                  |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 22,800                     | 60,596                 | 0.04               |
| Skshu Paint Co. Ltd. 'A'  | CNY      | 700                        | 3,494                  | –                  |
| Songcheng Performance Development Co. Ltd. 'A'  | CNY      | 4,300                      | 4,752                  | –                  |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 2,380                      | 20,318                 | 0.01               |
| Sunresin New Materials Co. Ltd. 'A'   | CNY      | 900                        | 5,173                  | –                  |
| Suzhou Dongshan Precision Manufacturing Co. Ltd. 'A'  | CNY      | 1,300                      | 3,704                  | –                  |
| TCL Technology Group Corp. 'A'  | CNY      | 19,910                     | 11,837                 | 0.01               |
| Tianma Microelectronics Co. Ltd. 'A'  | CNY      | 2,200                      | 2,204                  | –                  |
| Tianshan Aluminum Group Co. Ltd. 'A'  | CNY      | 3,400                      | 3,795                  | –                  |
| TongFu Microelectronics Co. Ltd. 'A'  | CNY      | 3,700                      | 11,401                 | 0.01               |
| Tongling Nonferrous Metals Group Co. Ltd. 'A'   | CNY      | 61,300                     | 30,456                 | 0.02               |
| TravelSky Technology Ltd. 'H'   | HKD      | 18,000                     | 21,118                 | 0.02               |
| Trina Solar Co. Ltd. 'A'  | CNY      | 2,133                      | 4,967                  | –                  |
| Tsingtao Brewery Co. Ltd. 'A'   | CNY      | 700                        | 7,011                  | 0.01               |
| Universal Scientific Industrial Shanghai Co. Ltd. 'A'   | CNY      | 19,100                     | 42,190                 | 0.03               |
| Walvax Biotechnology Co. Ltd. 'A'   | CNY      | 300                        | 470                    | –                  |
| Weichai Power Co. Ltd. 'A'  | CNY      | 4,700                      | 10,505                 | 0.01               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 80,000                     | 153,086                | 0.11               |
| Western Mining Co. Ltd. 'A'   | CNY      | 37,200                     | 91,899                 | 0.07               |
| Will Semiconductor Co. Ltd. Shanghai 'A'  | CNY      | 1,300                      | 17,779                 | 0.01               |
| Wingtech Technology Co. Ltd. 'A'  | CNY      | 700                        | 2,722                  | –                  |
| Wuchan Zhongda Group Co. Ltd. 'A'   | CNY      | 11,500                     | 6,869                  | –                  |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 4,000                      | 70,487                 | 0.05               |
| WUS Printed Circuit Kunshan Co. Ltd. 'A'  | CNY      | 2,900                      | 14,568                 | 0.01               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 2,184                      | 11,780                 | 0.01               |
| WuXi AppTec Co. Ltd., Reg. S 'H', 144A  | HKD      | 5,232                      | 19,568                 | 0.01               |
| Wuxi Autowell Technology Co. Ltd. 'A'   | CNY      | 525                        | 3,021                  | –                  |
| XCMG Construction Machinery Co. Ltd. 'A'  | CNY      | 7,300                      | 7,183                  | 0.01               |
| Xiamen C & D, Inc. 'A'  | CNY      | 59,094                     | 72,627                 | 0.05               |
| Xiamen Tungsten Co. Ltd. 'A'  | CNY      | 4,200                      | 9,971                  | 0.01               |
| Yantai Jereh Oilfield Services Group Co. Ltd. 'A'   | CNY      | 21,800                     | 105,249                | 0.08               |
| Yealink Network Technology Corp. Ltd. 'A'   | CNY      | 2,700                      | 13,663                 | 0.01               |
| Yifeng Pharmacy Chain Co. Ltd. 'A'  | CNY      | 2,184                      | 7,379                  | 0.01               |
| Yintai Gold Co. Ltd. 'A'  | CNY      | 29,200                     | 65,464                 | 0.05               |
| YongXing Special Materials Technology Co. Ltd. 'A'  | CNY      | 4,100                      | 20,190                 | 0.01               |
| Youngor Fashion Co. Ltd. 'A'  | CNY      | 26,700                     | 26,163                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Yunnan Aluminium Co. Ltd. 'A'   | CNY      | 32,800                     | 60,986                 | 0.04               |
| Yunnan Baiyao Group Co. Ltd. 'A'  | CNY      | 1,400                      | 9,855                  | 0.01               |
| Yunnan Tin Co. Ltd. 'A'   | CNY      | 45,500                     | 96,998                 | 0.07               |
| Yunnan Yuntianhua Co. Ltd. 'A'  | CNY      | 30,000                     | 80,181                 | 0.06               |
| Zhefu Holding Group Co. Ltd. 'A'  | CNY      | 4,900                      | 1,882                  | –                  |
| Zhejiang China Commodities City Group Co. Ltd. 'A'  | CNY      | 6,600                      | 6,740                  | –                  |
| Zhejiang Chint Electrics Co. Ltd. 'A'   | CNY      | 1,600                      | 4,197                  | –                  |
| Zhejiang Dahua Technology Co. Ltd. 'A'  | CNY      | 3,600                      | 7,660                  | 0.01               |
| Zhejiang Dingli Machinery Co. Ltd. 'A'  | CNY      | 1,700                      | 14,136                 | 0.01               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 104,880                    | 70,794                 | 0.05               |
| Zhejiang Jingsheng Mechanical & Electrical Co. Ltd. 'A'   | CNY      | 1,700                      | 6,722                  | –                  |
| Zhejiang Jiuzhou Pharmaceutical Co. Ltd. 'A'  | CNY      | 800                        | 1,511                  | –                  |
| Zhejiang Juhua Co. Ltd. 'A'   | CNY      | 3,400                      | 11,291                 | 0.01               |
| Zhejiang NHU Co. Ltd. 'A'   | CNY      | 4,200                      | 11,098                 | 0.01               |
| Zhejiang Supor Co. Ltd. 'A'   | CNY      | 1,000                      | 6,895                  | 0.01               |
| Zhejiang Weiming Environment Protection Co. Ltd. 'A'  | CNY      | 3,600                      | 10,196                 | 0.01               |
| Zhejiang Weixing New Building Materials Co. Ltd. 'A'  | CNY      | 4,000                      | 8,489                  | 0.01               |
| Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd. 'A'  | CNY      | 1,000                      | 2,783                  | –                  |
| Zheshang Securities Co. Ltd. 'A'  | CNY      | 6,200                      | 9,147                  | 0.01               |
| Zhongji Innolight Co. Ltd. 'A'  | CNY      | 1,120                      | 21,253                 | 0.02               |
| Zhongtai Securities Co. Ltd. 'A'  | CNY      | 12,600                     | 9,832                  | 0.01               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 8,300                      | 32,743                 | 0.02               |
| Zijin Mining Group Co. Ltd. 'A'   | CNY      | 21,900                     | 52,956                 | 0.04               |
| Zijin Mining Group Co. Ltd. 'H'   | HKD      | 98,000                     | 206,860                | 0.15               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 18,200                     | 11,772                 | 0.01               |
| ZTE Corp. 'A'   | CNY      | 3,000                      | 11,548                 | 0.01               |
| ZTE Corp. 'H'   | HKD      | 30,600                     | 67,727                 | 0.05               |
|   |          |                            | 13,921,874             | 10.27              |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 1,952                      | 63,733                 | 0.05               |
| Bancolombia SA  | COP      | 4,565                      | 38,885                 | 0.03               |
| Interconexion Electrica SA ESP  | COP      | 8,265                      | 36,297                 | 0.02               |
|   |          |                            | 138,915                | 0.10               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 2,725                      | 102,615                | 0.08               |
| Komerční Banka A/S  | CZK      | 1,350                      | 45,205                 | 0.03               |
| Moneta Money Bank A/S, Reg. S, 144A   | CZK      | 4,610                      | 20,161                 | 0.01               |
|   |          |                            | 167,981                | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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 (CIB), Reg. S, GDR  | USD      | 41,818                     | 62,142                 | 0.05               |
|   |          |                            | <u>62,142</u>          | <u>0.05</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 35,232                     | 57,527                 | 0.04               |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 29,987                     | 64,952                 | 0.05               |
| JUMBO SA  | EUR      | 2,236                      | 64,416                 | 0.05               |
| Metlen Energy & Metals SA   | EUR      | 1,183                      | 44,198                 | 0.03               |
| Motor Oil Hellas Corinth Refineries SA  | EUR      | 2,573                      | 64,639                 | 0.05               |
| National Bank of Greece SA  | EUR      | 14,157                     | 118,105                | 0.09               |
| OPAP SA   | EUR      | 3,133                      | 49,158                 | 0.03               |
| Piraeus Financial Holdings SA   | EUR      | 17,809                     | 65,010                 | 0.05               |
|   |          |                            | <u>528,005</u>         | <u>0.39</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Beijing Enterprises Holdings Ltd.   | HKD      | 27,000                     | 90,606                 | 0.07               |
| BYD Electronic International Co. Ltd.   | HKD      | 14,500                     | 72,431                 | 0.05               |
| China Everbright Ltd.   | HKD      | 14,000                     | 7,083                  | 0.01               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 21,134                     | 31,454                 | 0.02               |
| China Overseas Land & Investment Ltd.   | HKD      | 118,500                    | 205,509                | 0.15               |
| China Resources Beer Holdings Co. Ltd.  | HKD      | 3,000                      | 10,087                 | 0.01               |
| China Resources Pharmaceutical Group Ltd., Reg. S, 144A   | HKD      | 38,500                     | 28,552                 | 0.02               |
| China Taiping Insurance Holdings Co. Ltd.   | HKD      | 21,400                     | 21,873                 | 0.02               |
| CITIC Ltd.  | HKD      | 170,000                    | 154,597                | 0.11               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 164,560                    | 131,102                | 0.10               |
| Far East Horizon Ltd.   | HKD      | 37,000                     | 24,075                 | 0.02               |
| Fosun International Ltd.  | HKD      | 39,000                     | 20,980                 | 0.02               |
| Guangdong Investment Ltd.   | HKD      | 56,000                     | 32,779                 | 0.02               |
| Hua Hong Semiconductor Ltd., Reg. S, 144A   | HKD      | 5,000                      | 14,121                 | 0.01               |
| Lenovo Group Ltd.   | HKD      | 156,000                    | 220,191                | 0.16               |
| Shenzhen Investment Ltd.  | HKD      | 136,000                    | 16,200                 | 0.01               |
| Sinotruk Hong Kong Ltd.   | HKD      | 30,500                     | 79,303                 | 0.06               |
| Sun Art Retail Group Ltd.   | HKD      | 25,500                     | 4,867                  | –                  |
|   |          |                            | <u>1,165,810</u>       | <u>0.86</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| MOL Hungarian Oil & Gas plc   | HUF      | 7,282                      | 56,875                 | 0.04               |
| OTP Bank Nyrt.  | HUF      | 3,978                      | 197,828                | 0.15               |
| Richter Gedeon Nyrt.  | HUF      | 2,319                      | 60,290                 | 0.04               |
|   |          |                            | <u>314,993</u>         | <u>0.23</u>        |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| ABB India Ltd.  | INR      | 1,891                      | 192,550                | 0.14               |
| Adani Enterprises Ltd.  | INR      | 1,463                      | 55,742                 | 0.04               |
| Adani Green Energy Ltd.   | INR      | 4,717                      | 101,187                | 0.07               |
| Adani Ports & Special Economic Zone Ltd.  | INR      | 8,894                      | 157,652                | 0.12               |
| Amara Raja Energy & Mobility Ltd.   | INR      | 3,114                      | 62,108                 | 0.05               |
| Angel One Ltd.  | INR      | 1,589                      | 49,583                 | 0.04               |
| Apar Industries Ltd.  | INR      | 225                        | 22,863                 | 0.02               |
| Apollo Hospitals Enterprise Ltd.  | INR      | 1,819                      | 134,934                | 0.10               |
| Apollo Tyres Ltd.   | INR      | 13,522                     | 87,874                 | 0.06               |
| Ashok Leyland Ltd.  | INR      | 25,102                     | 72,816                 | 0.05               |
| Asian Paints Ltd.   | INR      | 6,861                      | 240,011                | 0.18               |
| Astral Ltd.   | INR      | 1,928                      | 55,046                 | 0.04               |
| Aurobindo Pharma Ltd.   | INR      | 11,321                     | 163,948                | 0.12               |
| Avenue Supermarts Ltd., Reg. S, 144A  | INR      | 1,891                      | 106,963                | 0.08               |
| Axis Bank Ltd.  | INR      | 32,043                     | 486,193                | 0.36               |
| Bajaj Auto Ltd.   | INR      | 2,050                      | 233,589                | 0.17               |
| Bajaj Finance Ltd.  | INR      | 4,075                      | 347,724                | 0.26               |
| Bajaj Finserv Ltd.  | INR      | 6,858                      | 130,613                | 0.10               |
| Bajaj Holdings & Investment Ltd.  | INR      | 862                        | 88,242                 | 0.06               |
| Bank of Baroda  | INR      | 48,051                     | 158,696                | 0.12               |
| Bharat Electronics Ltd.   | INR      | 92,083                     | 337,799                | 0.25               |
| Bharat Forge Ltd.   | INR      | 4,431                      | 88,758                 | 0.07               |
| Bharat Heavy Electricals Ltd.   | INR      | 19,295                     | 69,614                 | 0.05               |
| Bharat Petroleum Corp. Ltd.   | INR      | 51,508                     | 187,748                | 0.14               |
| Bharti Airtel Ltd.  | INR      | 35,528                     | 615,251                | 0.45               |
| Birlasoft Ltd.  | INR      | 3,048                      | 25,232                 | 0.02               |
| Bosch Ltd.  | INR      | 106                        | 43,327                 | 0.03               |
| Britannia Industries Ltd.   | INR      | 3,134                      | 205,791                | 0.15               |
| BSE Ltd.  | INR      | 483                        | 14,959                 | 0.01               |
| Canara Bank   | INR      | 65,640                     | 94,043                 | 0.07               |
| CG Power & Industrial Solutions Ltd.  | INR      | 10,463                     | 88,422                 | 0.07               |
| Cholamandalam Investment and Finance Co. Ltd.   | INR      | 7,337                      | 125,249                | 0.09               |
| Cipla Ltd.  | INR      | 14,738                     | 261,718                | 0.19               |
| Colgate-Palmolive India Ltd.  | INR      | 5,151                      | 175,627                | 0.13               |
| Computer Age Management Services Ltd.   | INR      | 838                        | 36,306                 | 0.03               |
| Container Corp. of India Ltd.   | INR      | 4,650                      | 58,128                 | 0.04               |
| Coromandel International Ltd.   | INR      | 2,062                      | 39,586                 | 0.03               |
| Cummins India Ltd.  | INR      | 4,689                      | 223,062                | 0.16               |
| Cyient Ltd.   | INR      | 2,303                      | 50,734                 | 0.04               |
| Dabur India Ltd.  | INR      | 9,862                      | 71,043                 | 0.05               |
| Divi's Laboratories Ltd.  | INR      | 2,013                      | 110,960                | 0.08               |
| DLF Ltd.  | INR      | 10,441                     | 103,267                | 0.08               |
| Dr Reddy's Laboratories Ltd.  | INR      | 3,227                      | 247,764                | 0.18               |



## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Eicher Motors Ltd.  | INR      | 3,997                      | 223,988                | 0.17               |
| Exide Industries Ltd.   | INR      | 16,291                     | 110,283                | 0.08               |
| GAIL India Ltd.   | INR      | 81,159                     | 213,683                | 0.16               |
| Glenmark Pharmaceuticals Ltd.   | INR      | 5,880                      | 86,768                 | 0.06               |
| Godrej Consumer Products Ltd.   | INR      | 7,383                      | 121,816                | 0.09               |
| Grasim Industries Ltd.  | INR      | 4,431                      | 141,901                | 0.10               |
| Havells India Ltd.  | INR      | 8,598                      | 187,906                | 0.14               |
| HCL Technologies Ltd.   | INR      | 21,872                     | 382,844                | 0.28               |
| HDFC Asset Management Co. Ltd., Reg. S, 144A  | INR      | 3,562                      | 170,579                | 0.13               |
| HDFC Bank Ltd.  | INR      | 44,212                     | 892,750                | 0.66               |
| HDFC Life Insurance Co. Ltd., Reg. S, 144A  | INR      | 3,499                      | 24,969                 | 0.02               |
| Hero MotoCorp Ltd.  | INR      | 3,681                      | 246,302                | 0.18               |
| Hindalco Industries Ltd.  | INR      | 36,206                     | 301,132                | 0.22               |
| Hindustan Aeronautics Ltd., Reg. S  | INR      | 5,176                      | 326,761                | 0.24               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 38,787                     | 154,473                | 0.11               |
| Hindustan Unilever Ltd.   | INR      | 13,242                     | 392,722                | 0.29               |
| ICICI Bank Ltd.   | INR      | 93,517                     | 1,345,321              | 0.99               |
| ICICI Lombard General Insurance Co. Ltd., Reg. S, 144A  | INR      | 4,096                      | 87,903                 | 0.06               |
| Indian Hotels Co. Ltd. 'A'  | INR      | 15,387                     | 115,337                | 0.08               |
| Indian Oil Corp. Ltd.   | INR      | 94,912                     | 188,521                | 0.14               |
| Indian Railway Catering & Tourism Corp. Ltd.  | INR      | 3,619                      | 42,933                 | 0.03               |
| Indraprastha Gas Ltd.   | INR      | 12,681                     | 76,599                 | 0.06               |
| Indus Towers Ltd.   | INR      | 28,684                     | 129,097                | 0.10               |
| Info Edge India Ltd.  | INR      | 1,252                      | 101,884                | 0.07               |
| Infosys Ltd.  | INR      | 59,540                     | 1,118,684              | 0.82               |
| InterGlobe Aviation Ltd., Reg. S, 144A  | INR      | 3,153                      | 159,876                | 0.12               |
| Ipca Laboratories Ltd.  | INR      | 2,859                      | 38,733                 | 0.03               |
| Jio Financial Services Ltd.   | INR      | 53,264                     | 228,769                | 0.17               |
| JSW Steel Ltd.  | INR      | 12,171                     | 135,959                | 0.10               |
| Kotak Mahindra Bank Ltd.  | INR      | 14,541                     | 314,317                | 0.23               |
| KPIT Technologies Ltd.  | INR      | 4,475                      | 87,729                 | 0.06               |
| LIC Housing Finance Ltd.  | INR      | 9,050                      | 86,476                 | 0.06               |
| Lupin Ltd.  | INR      | 9,027                      | 175,517                | 0.13               |
| Macrotech Developers Ltd., Reg. S, 144A   | INR      | 4,485                      | 80,868                 | 0.06               |
| Mahindra & Mahindra Ltd.  | INR      | 19,335                     | 664,688                | 0.49               |
| Mankind Pharma Ltd.   | INR      | 1,872                      | 47,799                 | 0.04               |
| Marico Ltd.   | INR      | 9,244                      | 67,955                 | 0.05               |
| Maruti Suzuki India Ltd.  | INR      | 2,555                      | 368,718                | 0.27               |
| Max Healthcare Institute Ltd.   | INR      | 14,054                     | 158,536                | 0.12               |
| Mphasis Ltd.  | INR      | 1,929                      | 56,827                 | 0.04               |
| MRF Ltd.  | INR      | 43                         | 66,757                 | 0.05               |
| Muthoot Finance Ltd.  | INR      | 2,047                      | 44,085                 | 0.03               |
| National Aluminium Co. Ltd.   | INR      | 40,711                     | 91,350                 | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Nestle India Ltd.   | INR      | 8,300                      | 253,979                | 0.19               |
| NHPC Ltd.   | INR      | 55,611                     | 67,157                 | 0.05               |
| NMDC Ltd.   | INR      | 48,709                     | 143,725                | 0.11               |
| Oracle Financial Services Software Ltd.   | INR      | 92                         | 10,903                 | 0.01               |
| PB Fintech Ltd.   | INR      | 5,392                      | 90,349                 | 0.07               |
| Persistent Systems Ltd.   | INR      | 1,845                      | 93,845                 | 0.07               |
| Petronet LNG Ltd.   | INR      | 40,416                     | 160,065                | 0.12               |
| Phoenix Mills Ltd. (The)  | INR      | 825                        | 35,501                 | 0.03               |
| PI Industries Ltd.  | INR      | 3,193                      | 145,458                | 0.11               |
| Pidilite Industries Ltd.  | INR      | 2,712                      | 102,738                | 0.08               |
| Polycab India Ltd.  | INR      | 1,281                      | 103,532                | 0.08               |
| Power Grid Corp. of India Ltd.  | INR      | 95,942                     | 380,777                | 0.28               |
| Punjab National Bank  | INR      | 63,997                     | 94,598                 | 0.07               |
| REC Ltd.  | INR      | 31,930                     | 201,181                | 0.15               |
| Reliance Industries Ltd.  | INR      | 56,454                     | 2,119,576              | 1.56               |
| Samvardhana Motherson International Ltd.  | INR      | 48,739                     | 111,234                | 0.08               |
| SBI Life Insurance Co. Ltd., Reg. S, 144A   | INR      | 5,986                      | 107,100                | 0.08               |
| Shree Cement Ltd.   | INR      | 337                        | 112,635                | 0.08               |
| Shriram Finance Ltd.  | INR      | 4,976                      | 173,739                | 0.13               |
| Siemens Ltd.  | INR      | 2,721                      | 251,404                | 0.19               |
| Sona Blw Precision Forgings Ltd., Reg. S, 144A  | INR      | 2,713                      | 20,855                 | 0.02               |
| SRF Ltd.  | INR      | 1,852                      | 54,104                 | 0.04               |
| State Bank of India   | INR      | 31,921                     | 324,981                | 0.24               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 22,394                     | 408,429                | 0.30               |
| Sun TV Network Ltd.   | INR      | 8,143                      | 73,454                 | 0.05               |
| Supreme Industries Ltd.   | INR      | 2,147                      | 153,348                | 0.11               |
| Suzlon Energy Ltd.  | INR      | 160,007                    | 101,430                | 0.07               |
| Tata Communications Ltd.  | INR      | 1,683                      | 37,428                 | 0.03               |
| Tata Consumer Products Ltd.   | INR      | 17,257                     | 227,117                | 0.17               |
| Tata Elxsi Ltd.   | INR      | 627                        | 52,644                 | 0.04               |
| Tata Motors Ltd.  | INR      | 37,351                     | 443,330                | 0.33               |
| Tata Motors Ltd. 'A'  | INR      | 7,706                      | 61,509                 | 0.05               |
| Tata Power Co. Ltd. (The)   | INR      | 24,262                     | 128,195                | 0.09               |
| Tata Steel Ltd.   | INR      | 167,235                    | 348,980                | 0.26               |
| Tech Mahindra Ltd.  | INR      | 9,906                      | 169,918                | 0.13               |
| Thermax Ltd.  | INR      | 778                        | 49,924                 | 0.04               |
| Titan Co. Ltd.  | INR      | 5,718                      | 233,431                | 0.17               |
| Torrent Pharmaceuticals Ltd.  | INR      | 4,634                      | 155,118                | 0.11               |
| Torrent Power Ltd.  | INR      | 4,625                      | 83,107                 | 0.06               |
| Trent Ltd.  | INR      | 4,971                      | 326,672                | 0.24               |
| Tube Investments of India Ltd.  | INR      | 1,272                      | 64,971                 | 0.05               |
| TVS Motor Co. Ltd.  | INR      | 4,005                      | 113,581                | 0.08               |
| UltraTech Cement Ltd.   | INR      | 1,963                      | 274,670                | 0.20               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Union Bank of India Ltd.  | INR      | 10,841                     | 17,771                 | 0.01               |
| United Spirits Ltd.   | INR      | 7,490                      | 114,657                | 0.08               |
| UPL Ltd.  | INR      | 7,546                      | 51,658                 | 0.04               |
| Varun Beverages Ltd.  | INR      | 13,696                     | 267,638                | 0.20               |
| Wipro Ltd.  | INR      | 38,302                     | 236,484                | 0.17               |
| Yes Bank Ltd.   | INR      | 152,397                    | 43,295                 | 0.03               |
| Zomato Ltd.   | INR      | 109,180                    | 262,595                | 0.19               |
|   |          |                            | 25,943,627             | 19.13              |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Amman Mineral Internasional PT  | IDR      | 109,700                    | 73,692                 | 0.05               |
| Aneka Tambang Tbk.  | IDR      | 243,000                    | 18,550                 | 0.01               |
| Astra International Tbk. PT   | IDR      | 366,400                    | 99,795                 | 0.07               |
| Bank Central Asia Tbk. PT   | IDR      | 989,600                    | 599,803                | 0.44               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 789,600                    | 296,552                | 0.22               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 524,400                    | 149,234                | 0.11               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 1,213,427                  | 340,871                | 0.25               |
| Chandra Asri Pacific Tbk. PT  | IDR      | 143,200                    | 80,673                 | 0.06               |
| Charoen Pokphand Indonesia Tbk. PT  | IDR      | 8,400                      | 2,603                  | –                  |
| GoTo Gojek Tokopedia Tbk. PT 'A'  | IDR      | 15,950,800                 | 48,705                 | 0.04               |
| Indah Kiat Pulp & Paper Tbk. PT   | IDR      | 60,900                     | 33,100                 | 0.02               |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 33,000                     | 20,757                 | 0.02               |
| Merdeka Copper Gold Tbk. PT   | IDR      | 207,240                    | 30,121                 | 0.02               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 717,500                    | 67,478                 | 0.05               |
| Sumber Alfaria Trijaya Tbk. PT  | IDR      | 287,800                    | 48,333                 | 0.04               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 886,500                    | 169,450                | 0.13               |
| United Tractors Tbk. PT   | IDR      | 87,300                     | 117,155                | 0.09               |
|   |          |                            | 2,196,872              | 1.62               |
| <i>Jersey</i>   |          |                            |                        |                    |
| WNS Holdings Ltd.   | USD      | 1,790                      | 93,975                 | 0.07               |
|   |          |                            | 93,975                 | 0.07               |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Boubyan Bank KSCP   | KWD      | 24,399                     | 45,020                 | 0.03               |
| Gulf Bank KSCP  | KWD      | 40,781                     | 37,889                 | 0.03               |
| Kuwait Finance House KSCP   | KWD      | 185,349                    | 429,006                | 0.32               |
| Mabane Co. KPSC   | KWD      | 7,672                      | 20,784                 | 0.01               |
| National Bank of Kuwait SAKP  | KWD      | 167,853                    | 471,685                | 0.35               |
|   |          |                            | 1,004,384              | 0.74               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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</i>   |          |                            |                        |                    |
| AMMB Holdings Bhd.  | MYR      | 72,200                     | 65,657                 | 0.05               |
| CelcomDigi Bhd.   | MYR      | 32,400                     | 25,275                 | 0.02               |
| CIMB Group Holdings Bhd.  | MYR      | 179,331                    | 258,495                | 0.19               |
| Gamuda Bhd.   | MYR      | 35,512                     | 49,532                 | 0.04               |
| Genting Malaysia Bhd.   | MYR      | 41,900                     | 22,649                 | 0.02               |
| Hong Leong Bank Bhd.  | MYR      | 9,700                      | 39,479                 | 0.03               |
| IHH Healthcare Bhd.   | MYR      | 41,100                     | 54,887                 | 0.04               |
| IOI Corp. Bhd.  | MYR      | 26,500                     | 20,784                 | 0.01               |
| Kuala Lumpur Kepong Bhd.  | MYR      | 9,037                      | 39,539                 | 0.03               |
| Malayan Banking Bhd.  | MYR      | 130,673                    | 275,888                | 0.20               |
| Malaysia Airports Holdings Bhd.   | MYR      | 33,067                     | 69,393                 | 0.05               |
| Maxis Bhd.  | MYR      | 10,500                     | 7,857                  | 0.01               |
| MISC Bhd.   | MYR      | 44,500                     | 80,369                 | 0.06               |
| MR DIY Group M Bhd., Reg. S, 144A   | MYR      | 42,800                     | 17,601                 | 0.01               |
| Nestle Malaysia Bhd.  | MYR      | 1,400                      | 36,057                 | 0.03               |
| Petronas Chemicals Group Bhd.   | MYR      | 20,900                     | 27,955                 | 0.02               |
| Petronas Dagangan Bhd.  | MYR      | 6,300                      | 23,290                 | 0.02               |
| Petronas Gas Bhd.   | MYR      | 11,900                     | 44,951                 | 0.03               |
| PPB Group Bhd.  | MYR      | 11,000                     | 33,344                 | 0.02               |
| Public Bank Bhd.  | MYR      | 260,300                    | 221,814                | 0.16               |
| QL Resources Bhd.   | MYR      | 19,200                     | 26,536                 | 0.02               |
| RHB Bank Bhd.   | MYR      | 30,074                     | 35,126                 | 0.03               |
| SD Guthrie Bhd.   | MYR      | 25,470                     | 22,784                 | 0.02               |
| Sime Darby Bhd.   | MYR      | 215,800                    | 119,851                | 0.09               |
| Telekom Malaysia Bhd.   | MYR      | 57,210                     | 81,980                 | 0.06               |
| Tenaga Nasional Bhd.  | MYR      | 47,400                     | 138,457                | 0.10               |
| YTL Corp. Bhd.  | MYR      | 152,200                    | 111,307                | 0.08               |
| YTL Power International Bhd.  | MYR      | 45,400                     | 46,387                 | 0.03               |
|   |          |                            | 1,997,244              | 1.47               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Alfa SAB de CV 'A'  | MXN      | 102,400                    | 59,865                 | 0.04               |
| Alsea SAB de CV   | MXN      | 10,300                     | 35,825                 | 0.03               |
| America Movil SAB de CV   | MXN      | 315,700                    | 268,817                | 0.20               |
| Arca Continental SAB de CV  | MXN      | 9,400                      | 92,229                 | 0.07               |
| Banco del Bajío SA, Reg. S, 144A  | MXN      | 37,900                     | 115,054                | 0.08               |
| Cemex SAB de CV   | MXN      | 389,700                    | 249,563                | 0.18               |
| Coca-Cola Femsa SAB de CV   | MXN      | 18,080                     | 155,107                | 0.11               |
| Fomento Economico Mexicano SAB de CV  | MXN      | 34,600                     | 372,444                | 0.27               |
| GCC SAB de CV   | MXN      | 3,700                      | 34,688                 | 0.03               |
| Gentera SAB de CV   | MXN      | 30,100                     | 37,334                 | 0.03               |
| Gruma SAB de CV 'B'   | MXN      | 3,295                      | 60,148                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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 (continued)</i>   |          |                            |                        |                    |
| Grupo Aeroportuario del Centro Norte SAB de CV 'B'  | MXN      | 5,100                      | 43,276                 | 0.03               |
| Grupo Aeroportuario del Pacifico SAB de CV 'B'  | MXN      | 5,800                      | 90,774                 | 0.07               |
| Grupo Aeroportuario del Sureste SAB de CV 'B'   | MXN      | 3,115                      | 93,831                 | 0.07               |
| Grupo Carso SAB de CV   | MXN      | 10,300                     | 70,839                 | 0.05               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 50,200                     | 391,376                | 0.29               |
| Grupo Financiero Inbursa SAB de CV 'O'  | MXN      | 31,300                     | 74,409                 | 0.05               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 55,000                     | 296,002                | 0.22               |
| Industrias Penoles SAB de CV  | MXN      | 800                        | 10,402                 | 0.01               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 60,500                     | 104,718                | 0.08               |
| Operadora De Sites Mexicanos SAB de CV 'A-1'  | MXN      | 9,400                      | 8,477                  | 0.01               |
| Orbia Advance Corp. SAB de CV   | MXN      | 17,100                     | 23,875                 | 0.02               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 5,795                      | 53,641                 | 0.04               |
| Qualitas Controladora SAB de CV   | MXN      | 1,300                      | 13,219                 | 0.01               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 67,500                     | 229,830                | 0.17               |
|   |          |                            | 2,985,743              | 2.20               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NEPI Rockcastle NV  | ZAR      | 10,226                     | 73,570                 | 0.05               |
|   |          |                            | 73,570                 | 0.05               |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 2,965                      | 50,257                 | 0.04               |
|   |          |                            | 50,257                 | 0.04               |
| <i>Philippines</i>  |          |                            |                        |                    |
| Ayala Corp.   | PHP      | 4,950                      | 49,155                 | 0.04               |
| Ayala Land, Inc.  | PHP      | 116,200                    | 56,505                 | 0.04               |
| Bank of the Philippine Islands  | PHP      | 31,066                     | 63,130                 | 0.05               |
| BDO Unibank, Inc.   | PHP      | 40,908                     | 89,481                 | 0.07               |
| GT Capital Holdings, Inc.   | PHP      | 2,490                      | 26,341                 | 0.02               |
| International Container Terminal Services, Inc.   | PHP      | 23,570                     | 140,674                | 0.10               |
| Jollibee Foods Corp.  | PHP      | 7,750                      | 29,884                 | 0.02               |
| Megaworld Corp.   | PHP      | 207,000                    | 6,181                  | 0.01               |
| Metropolitan Bank & Trust Co.   | PHP      | 38,354                     | 44,205                 | 0.03               |
| PLDT, Inc.  | PHP      | 1,175                      | 28,809                 | 0.02               |
| SM Investments Corp.  | PHP      | 3,810                      | 53,988                 | 0.04               |
| SM Prime Holdings, Inc.   | PHP      | 91,500                     | 44,182                 | 0.03               |
|   |          |                            | 632,535                | 0.47               |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 4,425                      | 184,923                | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Budimex SA  | PLN      | 227                        | 39,357                 | 0.03               |
| Dino Polska SA, Reg. S, 144A  | PLN      | 147                        | 14,853                 | 0.01               |
| KGHM Polska Miedz SA  | PLN      | 2,471                      | 92,415                 | 0.07               |
| LPP SA  | PLN      | 19                         | 80,773                 | 0.06               |
| mBank SA  | PLN      | 273                        | 43,258                 | 0.03               |
| Orange Polska SA  | PLN      | 30,726                     | 59,495                 | 0.04               |
| Orlen SA  | PLN      | 9,379                      | 157,925                | 0.12               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 15,692                     | 245,604                | 0.18               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 18,188                     | 233,184                | 0.17               |
| Santander Bank Polska SA  | PLN      | 632                        | 85,083                 | 0.06               |
|   |          |                            | <u>1,236,870</u>       | <u>0.91</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Barwa Real Estate Co.   | QAR      | 92,086                     | 69,425                 | 0.05               |
| Commercial Bank PSQC (The)  | QAR      | 59,449                     | 70,029                 | 0.05               |
| Dukhan Bank   | QAR      | 29,601                     | 30,707                 | 0.02               |
| Industries Qatar QSC  | QAR      | 25,503                     | 89,656                 | 0.07               |
| Mesaieed Petrochemical Holding Co.  | QAR      | 94,305                     | 42,633                 | 0.03               |
| Ooredoo QPSC  | QAR      | 37,587                     | 105,297                | 0.08               |
| Qatar Electricity & Water Co. QSC   | QAR      | 3,900                      | 16,763                 | 0.01               |
| Qatar Fuel QSC  | QAR      | 17,003                     | 69,534                 | 0.05               |
| Qatar Gas Transport Co. Ltd.  | QAR      | 42,337                     | 54,442                 | 0.04               |
| Qatar International Islamic Bank QSC  | QAR      | 16,968                     | 46,603                 | 0.04               |
| Qatar Islamic Bank QPSC   | QAR      | 32,254                     | 164,769                | 0.12               |
| Qatar National Bank QPSC  | QAR      | 98,642                     | 395,814                | 0.29               |
|   |          |                            | <u>1,155,672</u>       | <u>0.85</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| VTB Bank PJSC   | RUB      | 45,660,000                 | 5                      | –                  |
|   |          |                            | <u>5</u>               | <u>–</u>           |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| ACWA Power Co.  | SAR      | 1,553                      | 146,624                | 0.11               |
| Ades Holding Co.  | SAR      | 6,067                      | 32,538                 | 0.02               |
| Al Rajhi Bank   | SAR      | 30,181                     | 655,654                | 0.48               |
| Alinma Bank   | SAR      | 22,082                     | 183,055                | 0.14               |
| Almarai Co. JSC   | SAR      | 4,351                      | 65,759                 | 0.05               |
| Arab National Bank  | SAR      | 33,979                     | 183,499                | 0.14               |
| Arabian Internet & Communications Services Co.  | SAR      | 443                        | 34,527                 | 0.03               |
| Bank AlBilad  | SAR      | 6,096                      | 52,972                 | 0.04               |
| Bank Al-Jazira  | SAR      | 9,298                      | 40,894                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Banque Saudi Fransi   | SAR      | 14,384                     | 136,111                | 0.10               |
| Bupa Arabia for Cooperative Insurance Co.<br>Co. for Cooperative Insurance (The)                          | SAR      | 1,393                      | 95,426                 | 0.07               |
| Dar Al Arkan Real Estate Development Co.  | SAR      | 1,384                      | 53,344                 | 0.04               |
| Dr Sulaiman Al Habib Medical Services Group Co.   | SAR      | 8,498                      | 26,729                 | 0.02               |
| Elm Co.   | SAR      | 1,497                      | 115,160                | 0.09               |
| Etihad Etisalat Co.   | SAR      | 519                        | 118,586                | 0.09               |
| Jarir Marketing Co.   | SAR      | 14,283                     | 203,303                | 0.15               |
| Mouwasat Medical Services Co.   | SAR      | 8,610                      | 29,101                 | 0.02               |
| Nahdi Medical Co.   | SAR      | 2,243                      | 72,463                 | 0.05               |
| Power & Water Utility Co. for Jubail & Yanbu  | SAR      | 639                        | 22,449                 | 0.02               |
| Riyad Bank  | SAR      | 1,248                      | 20,192                 | 0.02               |
| SABIC Agri-Nutrients Co.  | SAR      | 25,554                     | 177,439                | 0.13               |
| Sahara International Petrochemical Co.  | SAR      | 6,030                      | 181,305                | 0.13               |
| SAL Saudi Logistics Services  | SAR      | 12,911                     | 100,491                | 0.07               |
| Saudi Arabian Mining Co.  | SAR      | 435                        | 34,994                 | 0.03               |
| Saudi Arabian Oil Co., Reg. S, 144A   | SAR      | 23,383                     | 268,322                | 0.20               |
| Saudi Aramco Base Oil Co.   | SAR      | 33,484                     | 247,230                | 0.18               |
| Saudi Awwal Bank  | SAR      | 3,344                      | 117,124                | 0.09               |
| Saudi Basic Industries Corp.  | SAR      | 25,183                     | 259,442                | 0.19               |
| Saudi Electricity Co.   | SAR      | 16,068                     | 314,799                | 0.23               |
| Saudi Industrial Investment Group   | SAR      | 13,236                     | 58,072                 | 0.04               |
| Saudi Investment Bank (The)   | SAR      | 5,646                      | 31,694                 | 0.02               |
| Saudi Kayan Petrochemical Co.   | SAR      | 11,391                     | 38,986                 | 0.03               |
| Saudi National Bank (The)   | SAR      | 11,508                     | 24,877                 | 0.02               |
| Saudi Research & Media Group  | SAR      | 53,334                     | 521,740                | 0.38               |
| Saudi Tadawul Group Holding Co.   | SAR      | 589                        | 32,499                 | 0.02               |
| Saudi Telecom Co.   | SAR      | 883                        | 58,653                 | 0.04               |
| Savola Group (The)  | SAR      | 35,604                     | 355,888                | 0.26               |
| Yanbu National Petrochemical Co.  | SAR      | 11,641                     | 145,063                | 0.11               |
|   |          | 4,449                      | 43,463                 | 0.03               |
|   |          |                            | 5,300,467              | 3.91               |
| <i>Singapore</i>  |          |                            |                        |                    |
| BOC Aviation Ltd., Reg. S, 144A   | HKD      | 3,200                      | 22,953                 | 0.02               |
|   |          |                            | 22,953                 | 0.02               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Absa Group Ltd.   | ZAR      | 3,734                      | 32,402                 | 0.02               |
| Anglo American Platinum Ltd.  | ZAR      | 917                        | 30,218                 | 0.02               |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 6,976                      | 89,133                 | 0.07               |
| AVI Ltd.  | ZAR      | 14,267                     | 73,906                 | 0.06               |
| Bid Corp. Ltd.  | ZAR      | 6,047                      | 140,700                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Bidvest Group Ltd. (The)  | ZAR      | 5,479                      | 85,348                 | 0.06               |
| Capitec Bank Holdings Ltd.  | ZAR      | 771                        | 111,005                | 0.08               |
| Clicks Group Ltd.   | ZAR      | 4,179                      | 78,810                 | 0.06               |
| FirstRand Ltd.  | ZAR      | 81,503                     | 343,241                | 0.25               |
| Gold Fields Ltd.  | ZAR      | 15,183                     | 227,346                | 0.17               |
| Harmony Gold Mining Co. Ltd.  | ZAR      | 20,976                     | 193,046                | 0.14               |
| Impala Platinum Holdings Ltd.   | ZAR      | 17,010                     | 84,556                 | 0.06               |
| Investec Ltd.   | ZAR      | 9,820                      | 71,138                 | 0.05               |
| Kumba Iron Ore Ltd.   | ZAR      | 4,145                      | 99,795                 | 0.07               |
| MTN Group Ltd.  | ZAR      | 31,568                     | 146,845                | 0.11               |
| Naspers Ltd. 'N'  | ZAR      | 3,206                      | 626,315                | 0.46               |
| Nedbank Group Ltd.  | ZAR      | 7,554                      | 106,075                | 0.08               |
| Northam Platinum Holdings Ltd.  | ZAR      | 5,315                      | 37,054                 | 0.03               |
| Old Mutual Ltd.   | ZAR      | 88,213                     | 59,855                 | 0.05               |
| OUTsurance Group Ltd.   | ZAR      | 15,679                     | 39,859                 | 0.03               |
| Pepkor Holdings Ltd., Reg. S, 144A  | ZAR      | 37,404                     | 38,367                 | 0.03               |
| Redefine Properties Ltd., REIT  | ZAR      | 67,770                     | 14,920                 | 0.01               |
| Sanlam Ltd.   | ZAR      | 49,764                     | 220,531                | 0.16               |
| Sappi Ltd.  | ZAR      | 29,020                     | 77,143                 | 0.06               |
| Sasol Ltd.  | ZAR      | 10,530                     | 79,638                 | 0.06               |
| Shoprite Holdings Ltd.  | ZAR      | 9,059                      | 140,911                | 0.10               |
| Sibanye Stillwater Ltd.   | ZAR      | 45,613                     | 49,260                 | 0.04               |
| Standard Bank Group Ltd.  | ZAR      | 15,203                     | 175,517                | 0.13               |
| Truworths International Ltd.  | ZAR      | 12,933                     | 66,067                 | 0.05               |
| Woolworths Holdings Ltd.  | ZAR      | 15,349                     | 51,931                 | 0.04               |
|   |          |                            | 3,590,932              | 2.65               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Alteogen, Inc.  | KRW      | 574                        | 116,968                | 0.09               |
| Amorepacific Corp.  | KRW      | 473                        | 57,489                 | 0.04               |
| BNK Financial Group, Inc.   | KRW      | 5,376                      | 33,080                 | 0.02               |
| Celltrion Pharm, Inc.   | KRW      | 321                        | 20,708                 | 0.02               |
| Celltrion, Inc.   | KRW      | 2,726                      | 345,181                | 0.25               |
| CJ CheilJedang Corp.  | KRW      | 159                        | 44,529                 | 0.03               |
| CosmoAM&T Co. Ltd.  | KRW      | 306                        | 32,056                 | 0.02               |
| Coway Co. Ltd.  | KRW      | 867                        | 40,437                 | 0.03               |
| DB Insurance Co. Ltd.   | KRW      | 1,473                      | 122,527                | 0.09               |
| Doosan Bobcat, Inc.   | KRW      | 1,991                      | 74,202                 | 0.05               |
| Doosan Enerbility Co. Ltd.  | KRW      | 7,536                      | 110,043                | 0.08               |
| Ecopro BM Co. Ltd.  | KRW      | 512                        | 68,068                 | 0.05               |
| Ecopro Co. Ltd.   | KRW      | 585                        | 38,292                 | 0.03               |
| Ecopro Materials Co. Ltd.   | KRW      | 247                        | 16,311                 | 0.01               |



## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| GS Holdings Corp.   | KRW      | 2,442                      | 83,204                 | 0.06               |
| Hana Financial Group, Inc.  | KRW      | 5,234                      | 230,806                | 0.17               |
| Hanjin Kal Corp.  | KRW      | 478                        | 22,433                 | 0.02               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 1,369                      | 44,954                 | 0.03               |
| Hanmi Pharm Co. Ltd.  | KRW      | 392                        | 77,033                 | 0.06               |
| Hanmi Semiconductor Co. Ltd.  | KRW      | 765                        | 95,757                 | 0.07               |
| Hanwha Aerospace Co. Ltd.   | KRW      | 638                        | 115,642                | 0.09               |
| Hanwha Solutions Corp.  | KRW      | 1,573                      | 31,540                 | 0.02               |
| HD Hyundai Co. Ltd.   | KRW      | 725                        | 39,239                 | 0.03               |
| HD Korea Shipbuilding & Offshore Engineering Co. Ltd.   | KRW      | 762                        | 87,908                 | 0.07               |
| HLB, Inc.   | KRW      | 1,245                      | 52,911                 | 0.04               |
| HMM Co. Ltd.  | KRW      | 4,534                      | 64,659                 | 0.05               |
| HYBE Co. Ltd.   | KRW      | 393                        | 57,815                 | 0.04               |
| Hyundai Engineering & Construction Co. Ltd.   | KRW      | 1,600                      | 37,254                 | 0.03               |
| Hyundai Glovis Co. Ltd.   | KRW      | 603                        | 95,937                 | 0.07               |
| Hyundai Mobis Co. Ltd.  | KRW      | 1,619                      | 295,807                | 0.22               |
| Hyundai Motor Co. Preference  | KRW      | 407                        | 53,754                 | 0.04               |
| Hyundai Motor Co. Preference  | KRW      | 639                        | 85,045                 | 0.06               |
| Hyundai Motor Co.   | KRW      | 2,451                      | 525,278                | 0.39               |
| Hyundai Rotem Co. Ltd.  | KRW      | 1,925                      | 57,058                 | 0.04               |
| Hyundai Steel Co.   | KRW      | 1,488                      | 31,403                 | 0.02               |
| Industrial Bank of Korea  | KRW      | 4,050                      | 41,250                 | 0.03               |
| Kakao Corp.   | KRW      | 5,663                      | 167,236                | 0.12               |
| KakaoBank Corp.   | KRW      | 3,501                      | 51,631                 | 0.04               |
| Kangwon Land, Inc.  | KRW      | 1,453                      | 14,651                 | 0.01               |
| KB Financial Group, Inc.  | KRW      | 6,842                      | 390,190                | 0.29               |
| Kia Corp.   | KRW      | 5,783                      | 543,220                | 0.40               |
| Korea Aerospace Industries Ltd.   | KRW      | 1,142                      | 43,971                 | 0.03               |
| Korea Investment Holdings Co. Ltd.  | KRW      | 838                        | 42,615                 | 0.03               |
| Korea Zinc Co. Ltd.   | KRW      | 155                        | 57,991                 | 0.04               |
| Korean Air Lines Co. Ltd.   | KRW      | 3,373                      | 56,972                 | 0.04               |
| Krafton, Inc.   | KRW      | 968                        | 197,960                | 0.15               |
| KT Corp., ADR   | USD      | 2,193                      | 29,978                 | 0.02               |
| Kum Yang Co. Ltd.   | KRW      | 557                        | 34,800                 | 0.03               |
| Kumho Petrochemical Co. Ltd.  | KRW      | 326                        | 34,696                 | 0.03               |
| L&F Co. Ltd.  | KRW      | 390                        | 38,334                 | 0.03               |
| LG Chem Ltd. Preference   | KRW      | 108                        | 18,909                 | 0.01               |
| LG Chem Ltd.  | KRW      | 804                        | 201,803                | 0.15               |
| LG Corp.  | KRW      | 1,668                      | 97,669                 | 0.07               |
| LG Display Co. Ltd.   | KRW      | 4,621                      | 38,506                 | 0.03               |
| LG Electronics, Inc.  | KRW      | 2,576                      | 207,540                | 0.15               |
| LG Energy Solution Ltd.   | KRW      | 475                        | 112,668                | 0.08               |
| LG H&H Co. Ltd.   | KRW      | 220                        | 55,220                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>  |          |                            |                        |                    |
| LG Innotek Co. Ltd.   | KRW      | 334                        | 65,999                 | 0.05               |
| LG Uplus Corp.  | KRW      | 3,130                      | 22,330                 | 0.02               |
| Meritz Financial Group, Inc.  | KRW      | 1,711                      | 98,322                 | 0.07               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 4,148                      | 22,058                 | 0.02               |
| NAVER Corp.   | KRW      | 2,320                      | 281,299                | 0.21               |
| NCSOFT Corp.  | KRW      | 259                        | 33,850                 | 0.03               |
| Netmarble Corp., Reg. S, 144A   | KRW      | 661                        | 25,787                 | 0.02               |
| NH Investment & Securities Co. Ltd.   | KRW      | 6,744                      | 62,173                 | 0.05               |
| OCI Holdings Co. Ltd.   | KRW      | 402                        | 25,846                 | 0.02               |
| Orion Corp.   | KRW      | 454                        | 30,410                 | 0.02               |
| Samsung Biologics Co. Ltd., Reg. S, 144A  | KRW      | 145                        | 76,582                 | 0.06               |
| Samsung C&T Corp.   | KRW      | 1,601                      | 165,160                | 0.12               |
| Samsung Card Co. Ltd.   | KRW      | 1,543                      | 42,933                 | 0.03               |
| Samsung E&A Co. Ltd.  | KRW      | 4,733                      | 83,038                 | 0.06               |
| Samsung Electro-Mechanics Co. Ltd.  | KRW      | 942                        | 108,126                | 0.08               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 14,738                     | 680,957                | 0.50               |
| Samsung Electronics Co. Ltd.  | KRW      | 85,967                     | 5,089,946              | 3.75               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 519                        | 146,670                | 0.11               |
| Samsung Heavy Industries Co. Ltd.   | KRW      | 11,150                     | 75,737                 | 0.06               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 1,445                      | 92,904                 | 0.07               |
| Samsung SDI Co. Ltd.  | KRW      | 885                        | 227,599                | 0.17               |
| Samsung SDS Co. Ltd.  | KRW      | 1,265                      | 136,471                | 0.10               |
| Samsung Securities Co. Ltd.   | KRW      | 3,032                      | 87,667                 | 0.06               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 9,595                      | 335,633                | 0.25               |
| SK Biopharmaceuticals Co. Ltd.  | KRW      | 558                        | 31,417                 | 0.02               |
| SK Hynix, Inc.  | KRW      | 10,557                     | 1,813,825              | 1.34               |
| SK IE Technology Co. Ltd., Reg. S, 144A   | KRW      | 409                        | 13,103                 | 0.01               |
| SK Innovation Co. Ltd.  | KRW      | 1,099                      | 92,694                 | 0.07               |
| SK Square Co. Ltd.  | KRW      | 2,238                      | 162,586                | 0.12               |
| SK Telecom Co. Ltd.   | KRW      | 2,979                      | 111,456                | 0.08               |
| SK, Inc.  | KRW      | 635                        | 73,026                 | 0.05               |
| S-Oil Corp.   | KRW      | 2,357                      | 113,869                | 0.08               |
| Woori Financial Group, Inc.   | KRW      | 10,843                     | 115,716                | 0.09               |
| Yuhan Corp.   | KRW      | 1,456                      | 85,572                 | 0.06               |
|   |          |                            | 16,413,899             | 12.10              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Accton Technology Corp.   | TWD      | 11,000                     | 188,185                | 0.14               |
| Acer, Inc.  | TWD      | 100,000                    | 144,414                | 0.11               |
| Advantech Co. Ltd.  | TWD      | 7,248                      | 82,664                 | 0.06               |
| ASE Technology Holding Co. Ltd.   | TWD      | 59,889                     | 311,061                | 0.23               |
| Asia Cement Corp.   | TWD      | 31,000                     | 41,902                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Asustek Computer, Inc.  | TWD      | 17,000                     | 260,962                | 0.19               |
| AUO Corp.   | TWD      | 122,600                    | 67,268                 | 0.05               |
| Catcher Technology Co. Ltd.   | TWD      | 22,000                     | 157,329                | 0.12               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 172,308                    | 313,369                | 0.23               |
| Chang Hwa Commercial Bank Ltd.  | TWD      | 86,684                     | 49,299                 | 0.04               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 36,000                     | 54,874                 | 0.04               |
| Chicony Electronics Co. Ltd.  | TWD      | 14,000                     | 73,794                 | 0.05               |
| China Airlines Ltd.   | TWD      | 51,000                     | 37,258                 | 0.03               |
| China Development Financial Holding Corp.   | TWD      | 273,768                    | 127,426                | 0.09               |
| China Steel Corp.   | TWD      | 119,000                    | 84,734                 | 0.06               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 39,000                     | 150,872                | 0.11               |
| Compal Electronics, Inc.  | TWD      | 154,000                    | 164,721                | 0.12               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 315,000                    | 367,515                | 0.27               |
| Delta Electronics, Inc.   | TWD      | 33,000                     | 394,171                | 0.29               |
| E Ink Holdings, Inc.  | TWD      | 7,000                      | 54,375                 | 0.04               |
| E.Sun Financial Holding Co. Ltd.  | TWD      | 158,908                    | 139,846                | 0.10               |
| Eclat Textile Co. Ltd.  | TWD      | 3,000                      | 48,919                 | 0.04               |
| Elan Microelectronics Corp.   | TWD      | 12,000                     | 56,964                 | 0.04               |
| eMemory Technology, Inc.  | TWD      | 1,000                      | 79,219                 | 0.06               |
| Eva Airways Corp.   | TWD      | 133,000                    | 156,403                | 0.12               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 33,400                     | 198,702                | 0.15               |
| Far Eastern New Century Corp.   | TWD      | 51,000                     | 55,415                 | 0.04               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 28,000                     | 72,586                 | 0.05               |
| Feng TAY Enterprise Co. Ltd.  | TWD      | 3,840                      | 18,347                 | 0.01               |
| First Financial Holding Co. Ltd.  | TWD      | 66,532                     | 57,628                 | 0.04               |
| Formosa Chemicals & Fibre Corp.   | TWD      | 26,000                     | 40,393                 | 0.03               |
| Formosa Petrochemical Corp.   | TWD      | 21,000                     | 41,946                 | 0.03               |
| Formosa Plastics Corp.  | TWD      | 16,000                     | 28,359                 | 0.02               |
| Fortune Electric Co. Ltd.   | TWD      | 2,000                      | 58,259                 | 0.04               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 141,150                    | 345,027                | 0.25               |
| Getac Holdings Corp.  | TWD      | 8,000                      | 28,112                 | 0.02               |
| Gigabyte Technology Co. Ltd.  | TWD      | 8,000                      | 75,336                 | 0.06               |
| Global Unichip Corp.  | TWD      | 2,000                      | 98,947                 | 0.07               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 225,200                    | 1,485,529              | 1.10               |
| Hotai Motor Co. Ltd.  | TWD      | 5,100                      | 97,782                 | 0.07               |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 160,537                    | 130,641                | 0.10               |
| Innolux Corp.   | TWD      | 159,121                    | 70,385                 | 0.05               |
| International Games System Co. Ltd.   | TWD      | 3,000                      | 125,302                | 0.09               |
| Inventec Corp.  | TWD      | 77,000                     | 132,441                | 0.10               |
| King's Town Bank Co. Ltd.   | TWD      | 19,000                     | 35,667                 | 0.03               |
| Largan Precision Co. Ltd.   | TWD      | 2,000                      | 169,228                | 0.13               |
| Lite-On Technology Corp.  | TWD      | 36,000                     | 117,627                | 0.09               |
| MediaTek, Inc.  | TWD      | 30,000                     | 1,294,638              | 0.95               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Mega Financial Holding Co. Ltd.   | TWD      | 203,061                    | 252,876                | 0.19               |
| Micro-Star International Co. Ltd.   | TWD      | 12,000                     | 65,842                 | 0.05               |
| Nan Ya Plastics Corp.   | TWD      | 31,000                     | 47,109                 | 0.03               |
| Nanya Technology Corp.  | TWD      | 13,000                     | 27,930                 | 0.02               |
| Nien Made Enterprise Co. Ltd.   | TWD      | 3,000                      | 36,065                 | 0.03               |
| Novatek Microelectronics Corp.  | TWD      | 15,000                     | 280,197                | 0.21               |
| Pegatron Corp.  | TWD      | 36,000                     | 115,963                | 0.09               |
| PharmaEssentia Corp.  | TWD      | 3,000                      | 51,786                 | 0.04               |
| Phison Electronics Corp.  | TWD      | 1,000                      | 19,019                 | 0.01               |
| Pou Chen Corp.  | TWD      | 127,000                    | 137,016                | 0.10               |
| President Chain Store Corp.   | TWD      | 10,000                     | 84,306                 | 0.06               |
| Quanta Computer, Inc.   | TWD      | 55,000                     | 528,952                | 0.39               |
| Radiant Opto-Electronics Corp.  | TWD      | 7,000                      | 40,889                 | 0.03               |
| Realtek Semiconductor Corp.   | TWD      | 14,000                     | 235,624                | 0.17               |
| Shanghai Commercial & Savings Bank Ltd. (The)   | TWD      | 64,969                     | 92,222                 | 0.07               |
| Shin Kong Financial Holding Co. Ltd.  | TWD      | 243,000                    | 73,706                 | 0.05               |
| Simplo Technology Co. Ltd.  | TWD      | 3,000                      | 39,533                 | 0.03               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 217,801                    | 170,527                | 0.13               |
| Sitronix Technology Corp.   | TWD      | 5,000                      | 39,841                 | 0.03               |
| Synnex Technology International Corp.   | TWD      | 23,000                     | 51,826                 | 0.04               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 204,791                    | 118,993                | 0.09               |
| Taiwan Business Bank  | TWD      | 100,352                    | 56,298                 | 0.04               |
| Taiwan Cooperative Financial Holding Co. Ltd.   | TWD      | 185,023                    | 148,285                | 0.11               |
| Taiwan High Speed Rail Corp.  | TWD      | 11,000                     | 10,308                 | 0.01               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 443,000                    | 13,191,067             | 9.73               |
| TCC Group Holdings  | TWD      | 25,738                     | 27,133                 | 0.02               |
| Unimicron Technology Corp.  | TWD      | 13,000                     | 72,130                 | 0.05               |
| Uni-President Enterprises Corp.   | TWD      | 87,000                     | 218,026                | 0.16               |
| United Microelectronics Corp.   | TWD      | 199,000                    | 341,670                | 0.25               |
| Vanguard International Semiconductor Corp.  | TWD      | 14,000                     | 55,885                 | 0.04               |
| Voltronic Power Technology Corp.  | TWD      | 2,000                      | 118,675                | 0.09               |
| Walsin Lihwa Corp.  | TWD      | 39,000                     | 42,677                 | 0.03               |
| Wan Hai Lines Ltd.  | TWD      | 12,305                     | 33,606                 | 0.02               |
| Winbond Electronics Corp.   | TWD      | 64,492                     | 51,090                 | 0.04               |
| Wistron Corp.   | TWD      | 47,000                     | 153,569                | 0.11               |
| Wiwynn Corp.  | TWD      | 2,000                      | 163,063                | 0.12               |
| WPG Holdings Ltd.   | TWD      | 27,000                     | 74,738                 | 0.06               |
| Yageo Corp.   | TWD      | 5,591                      | 125,809                | 0.09               |
| Yang Ming Marine Transport Corp.  | TWD      | 47,000                     | 108,078                | 0.08               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 280,890                    | 277,500                | 0.20               |
|   |          |                            | 26,165,670             | 19.29              |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 21,500                     | 122,447                | 0.09               |
| Airports of Thailand PCL, NVDR  | THB      | 15,100                     | 23,763                 | 0.02               |
| Bangchak Corp. PCL, NVDR  | THB      | 76,100                     | 77,764                 | 0.06               |
| Bangkok Bank PCL, NVDR  | THB      | 13,000                     | 46,229                 | 0.03               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 200,600                    | 146,224                | 0.11               |
| Bangkok Expressway & Metro PCL, NVDR  | THB      | 138,900                    | 28,955                 | 0.02               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 20,600                     | 138,653                | 0.10               |
| Central Pattana PCL, NVDR   | THB      | 69,100                     | 104,034                | 0.08               |
| Central Retail Corp. PCL, NVDR  | THB      | 32,700                     | 27,400                 | 0.02               |
| CP ALL PCL, NVDR  | THB      | 104,700                    | 156,918                | 0.12               |
| CP Aextra PCL, NVDR   | THB      | 35,000                     | 25,990                 | 0.02               |
| Delta Electronics Thailand PCL, NVDR  | THB      | 53,200                     | 120,687                | 0.09               |
| Global Power Synergy PCL, NVDR  | THB      | 13,800                     | 14,948                 | 0.01               |
| Home Product Center PCL, NVDR   | THB      | 88,200                     | 22,232                 | 0.02               |
| Indorama Ventures PCL, NVDR   | THB      | 28,500                     | 15,144                 | 0.01               |
| Intouch Holdings PCL, NVDR  | THB      | 15,700                     | 30,589                 | 0.02               |
| Kasikornbank PCL  | THB      | 8,600                      | 29,411                 | 0.02               |
| Krung Thai Bank PCL, NVDR   | THB      | 98,300                     | 45,805                 | 0.03               |
| Minor International PCL, NVDR   | THB      | 131,800                    | 107,746                | 0.08               |
| Plan B Media PCL, NVDR  | THB      | 40,100                     | 8,305                  | 0.01               |
| PTT Global Chemical PCL, NVDR   | THB      | 41,900                     | 34,824                 | 0.03               |
| SCB X PCL, NVDR   | THB      | 33,200                     | 93,183                 | 0.07               |
| Siam Cement PCL (The), NVDR   | THB      | 12,000                     | 73,574                 | 0.05               |
| Thai Oil PCL, NVDR  | THB      | 88,544                     | 127,879                | 0.09               |
| Thai Union Group PCL, NVDR  | THB      | 31,100                     | 12,627                 | 0.01               |
| Thonburi Healthcare Group PCL, NVDR   | THB      | 9,100                      | 7,439                  | 0.01               |
| TMBThanachart Bank PCL, NVDR  | THB      | 1,001,700                  | 46,676                 | 0.03               |
| True Corp. PCL, NVDR  | THB      | 173,000                    | 41,249                 | 0.03               |
|   |          |                            | 1,730,695              | 1.28               |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 84,559                     | 165,205                | 0.12               |
| BIM Birlesik Magazalar A/S  | TRY      | 8,231                      | 136,834                | 0.10               |
| Coca-Cola Icecek A/S  | TRY      | 1,450                      | 36,534                 | 0.03               |
| Ford Otomotiv Sanayi A/S  | TRY      | 1,056                      | 36,205                 | 0.03               |
| Haci Omer Sabanci Holding A/S   | TRY      | 17,177                     | 50,561                 | 0.04               |
| KOC Holding A/S   | TRY      | 26,404                     | 182,666                | 0.13               |
| Pegasus Hava Tasimaciligi A/S   | TRY      | 2,267                      | 15,759                 | 0.01               |
| Tofas Turk Otomobil Fabrikasi A/S   | TRY      | 1,848                      | 19,166                 | 0.01               |
| Turk Hava Yollari AO  | TRY      | 10,001                     | 94,188                 | 0.07               |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 21,214                     | 65,098                 | 0.05               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 343,286                    | 165,970                | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Turkiye Petrol Rafinerileri A/S   | TRY      | 24,730                     | 124,844                | 0.09               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 62,149                     | 64,076                 | 0.05               |
|   |          |                            | <u>1,157,106</u>       | <u>0.85</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 50,692                     | 110,686                | 0.08               |
| Abu Dhabi Islamic Bank PJSC   | AED      | 25,305                     | 79,780                 | 0.06               |
| Abu Dhabi National Oil Co. for Distribution PJSC  | AED      | 29,218                     | 26,967                 | 0.02               |
| Air Arabia PJSC   | AED      | 19,479                     | 12,198                 | 0.01               |
| Aldar Properties PJSC   | AED      | 85,220                     | 145,243                | 0.11               |
| Dubai Islamic Bank PJSC   | AED      | 48,508                     | 75,806                 | 0.05               |
| Emaar Properties PJSC   | AED      | 160,027                    | 357,261                | 0.26               |
| Emirates NBD Bank PJSC  | AED      | 51,587                     | 231,741                | 0.17               |
| Emirates Telecommunications Group Co. PJSC  | AED      | 57,958                     | 254,050                | 0.19               |
| First Abu Dhabi Bank PJSC   | AED      | 74,658                     | 253,264                | 0.19               |
|   |          |                            | <u>1,546,996</u>       | <u>1.14</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglogold Ashanti plc   | ZAR      | 7,574                      | 190,706                | 0.14               |
|   |          |                            | <u>190,706</u>         | <u>0.14</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Southern Copper Corp.   | USD      | 1,518                      | 163,549                | 0.12               |
| Yum China Holdings, Inc.  | USD      | 5,726                      | 176,590                | 0.13               |
|   |          |                            | <u>340,139</u>         | <u>0.25</u>        |
| Total Equities  |          |                            | <u>135,774,087</u>     | <u>100.12</u>      |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>135,774,087</u>     | <u>100.12</u>      |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Russia</i>   |          |                            |                        |                    |
| Lukoil PJSC   | RUB      | 4,308                      | –                      | –                  |
| Magnitogorsk Iron & Steel Works PJSC  | RUB      | 77,240                     | –                      | –                  |
| Rosneft Oil Co. PJSC  | RUB      | 15,728                     | –                      | –                  |
| Severstal PJSC  | RUB      | 2,744                      | –                      | –                  |
| Surgutneftegas Public Joint Stock Co.   | RUB      | 100,346                    | –                      | –                  |
|   |          |                            | <u>–</u>               | <u>–</u>           |
| Total Equities  |          |                            | <u>–</u>               | <u>–</u>           |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| 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) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Russia (continued)</i>   |          |                            |                        |                    |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | –                      | –                  |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Cyprus</i>   |          |                            |                        |                    |
| Ozon Holdings plc, ADR*   | RUB      | 763                        | –                      | –                  |
|   |          |                            | –                      | –                  |
| <i>Greece</i>   |          |                            |                        |                    |
| FF Group*   | EUR      | 690                        | –                      | –                  |
|   |          |                            | –                      | –                  |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC   | RUB      | 38,400                     | –                      | –                  |
| Gazprom PJSC  | RUB      | 184,080                    | –                      | –                  |
| LUKOIL PJSC*  | RUB      | 1,860                      | –                      | –                  |
| Magnit PJSC*  | RUB      | 1,748                      | –                      | –                  |
| Mobile Telesystems PJSC   | RUB      | 16,054                     | –                      | –                  |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 21,120                     | –                      | –                  |
| Novatek PJSC  | RUB      | 8,220                      | –                      | –                  |
| Novatek PJSC*   | RUB      | 5,030                      | –                      | –                  |
| Novolipetsk Steel PJSC  | RUB      | 8,830                      | –                      | –                  |
| Novolipetsk Steel PJSC  | RUB      | 17,880                     | –                      | –                  |
| Phosagro PJSC   | RUB      | 859                        | –                      | –                  |
| Polymetal International plc   | RUB      | 1,630                      | –                      | –                  |
| Polyus PJSC, GDR*   | USD      | 1                          | –                      | –                  |
| Polyus PJSC*  | RUB      | 481                        | –                      | –                  |
| Sberbank of Russia PJSC Preference  | RUB      | 15,255                     | –                      | –                  |
| Sberbank of Russia PJSC   | RUB      | 162,370                    | –                      | –                  |
| Surgutneftegas PJSC Preference  | RUB      | 102,001                    | –                      | –                  |
| Tatneft PJSC  | RUB      | 32,369                     | –                      | –                  |
| VK Co. Ltd., GDR*   | RUB      | 2,119                      | –                      | –                  |
| Yandex NV   | RUB      | 4,649                      | –                      | –                  |
|   |          |                            | –                      | –                  |
| Total Equities  |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments                                      |          |                            | –                      | –                  |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2024

| Investments                       | Market<br>Value<br>USD | % of Net<br>Assets |
|-----------------------------------|------------------------|--------------------|
| <b>Total Investments</b>          | <u>135,774,087</u>     | <u>100.12</u>      |
| <b>Cash</b>                       | <u>613,467</u>         | <u>0.45</u>        |
| <b>Other assets/(liabilities)</b> | <u>(774,761)</u>       | <u>(0.57)</u>      |
| <b>Total net assets</b>           | <u>135,612,793</u>     | <u>100.00</u>      |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.



## Schedule of Investments (continued)

### Robeco QI Global Quality Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Cochlear Ltd.   | AUD      | 453                        | 93,760                 | 0.54               |
| Deterra Royalties Ltd.  | AUD      | 19,083                     | 47,447                 | 0.27               |
| Fortescue Ltd.  | AUD      | 1,084                      | 14,462                 | 0.08               |
| JB Hi-Fi Ltd.   | AUD      | 2,387                      | 91,046                 | 0.53               |
|   |          |                            | <u>246,715</u>         | <u>1.42</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| BAWAG Group AG, Reg. S, 144A  | EUR      | 1,112                      | 65,719                 | 0.38               |
|   |          |                            | <u>65,719</u>          | <u>0.38</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Assured Guaranty Ltd.   | USD      | 1,290                      | 92,861                 | 0.54               |
| Enstar Group Ltd.   | USD      | 304                        | 86,711                 | 0.50               |
| White Mountains Insurance Group Ltd.  | USD      | 37                         | 62,744                 | 0.36               |
|   |          |                            | <u>242,316</u>         | <u>1.40</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| BB Seguridade Participacoes SA  | BRL      | 2,400                      | 13,276                 | 0.08               |
| Itausa SA Preference  | BRL      | 29,339                     | 48,397                 | 0.28               |
|   |          |                            | <u>61,673</u>          | <u>0.36</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Constellation Software, Inc.  | CAD      | 19                         | 51,070                 | 0.29               |
| Trican Well Service Ltd.  | CAD      | 10,858                     | 35,687                 | 0.21               |
|   |          |                            | <u>86,757</u>          | <u>0.50</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| PDD Holdings, Inc., ADR   | USD      | 351                        | 43,541                 | 0.25               |
| Silicon Motion Technology Corp., ADR  | USD      | 1,341                      | 101,337                | 0.58               |
| Vipshop Holdings Ltd., ADR  | USD      | 4,494                      | 54,595                 | 0.32               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 24,000                     | 28,309                 | 0.16               |
|   |          |                            | <u>227,782</u>         | <u>1.31</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 1,421                      | 43,290                 | 0.25               |
|   |          |                            | <u>43,290</u>          | <u>0.25</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| D/S Norden A/S  | DKK      | 299                        | 12,156                 | 0.07               |
| Genmab A/S  | DKK      | 152                        | 35,567                 | 0.20               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 2,001                      | 269,825                | 1.56               |
| Sydbank A/S   | DKK      | 2,057                      | 101,782                | 0.59               |
| Tryg A/S  | DKK      | 4,884                      | 99,678                 | 0.57               |
|   |          |                            | <u>519,008</u>         | <u>2.99</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | EUR      | 3,682                      | 40,926                 | 0.24               |
| Nordea Bank Abp   | SEK      | 7,849                      | 87,203                 | 0.50               |
| Sampo OYJ 'A'   | EUR      | 3,194                      | 128,079                | 0.74               |
|   |          |                            | <u>256,208</u>         | <u>1.48</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Gaztransport Et Technigaz SA  | EUR      | 489                        | 59,609                 | 0.34               |
| Ipsen SA  | EUR      | 447                        | 51,181                 | 0.30               |
| Ubisoft Entertainment SA  | EUR      | 1,940                      | 39,654                 | 0.23               |
|   |          |                            | <u>150,444</u>         | <u>0.87</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| BioNTech SE, ADR  | USD      | 1,125                      | 84,353                 | 0.49               |
| Rational AG   | EUR      | 51                         | 39,652                 | 0.23               |
| TeamViewer SE, Reg. S, 144A   | EUR      | 4,692                      | 49,149                 | 0.28               |
|   |          |                            | <u>173,154</u>         | <u>1.00</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 3,161                      | 42,484                 | 0.24               |
|   |          |                            | <u>42,484</u>          | <u>0.24</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Unilever Indonesia Tbk. PT  | IDR      | 118,000                    | 20,305                 | 0.12               |
|   |          |                            | <u>20,305</u>          | <u>0.12</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Alkermes plc  | USD      | 1,727                      | 38,834                 | 0.22               |
| Jazz Pharmaceuticals plc  | USD      | 145                        | 14,440                 | 0.08               |
| Seagate Technology Holdings plc   | USD      | 936                        | 90,189                 | 0.52               |
| Willis Towers Watson plc  | USD      | 443                        | 108,354                | 0.63               |
|   |          |                            | <u>251,817</u>         | <u>1.45</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 670                        | 103,149                | 0.59               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Israel (continued)</i>   |          |                            |                        |                    |
| Inmode Ltd.   | USD      | 1,377                      | 23,435                 | 0.14               |
| Monday.com Ltd.   | USD      | 462                        | 103,785                | 0.60               |
| Radware Ltd.  | USD      | 6,394                      | 108,819                | 0.63               |
| Wix.com Ltd.  | USD      | 668                        | 99,145                 | 0.57               |
|   |          |                            | <u>438,333</u>         | <u>2.53</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| UniCredit SpA   | EUR      | 4,073                      | 140,946                | 0.81               |
|   |          |                            | <u>140,946</u>         | <u>0.81</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Brother Industries Ltd.   | JPY      | 6,700                      | 110,020                | 0.63               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 3,500                      | 112,145                | 0.65               |
| Hoya Corp.  | JPY      | 500                        | 54,248                 | 0.31               |
| Konami Group Corp.  | JPY      | 500                        | 33,584                 | 0.19               |
| Nintendo Co. Ltd.   | JPY      | 1,800                      | 89,331                 | 0.51               |
| Recruit Holdings Co. Ltd.   | JPY      | 2,000                      | 99,848                 | 0.58               |
| Ricoh Co. Ltd.  | JPY      | 4,800                      | 38,297                 | 0.22               |
| Sankyo Co. Ltd.   | JPY      | 8,100                      | 82,033                 | 0.47               |
| Santen Pharmaceutical Co. Ltd.  | JPY      | 10,800                     | 102,988                | 0.59               |
| Sega Sammy Holdings, Inc.   | JPY      | 2,200                      | 30,480                 | 0.18               |
| Subaru Corp.  | JPY      | 4,900                      | 96,919                 | 0.56               |
| Suzuken Co. Ltd.  | JPY      | 1,100                      | 31,194                 | 0.18               |
| Trend Micro, Inc.   | JPY      | 2,500                      | 94,706                 | 0.55               |
| Wacom Co. Ltd.  | JPY      | 14,600                     | 63,938                 | 0.37               |
|   |          |                            | <u>1,039,731</u>       | <u>5.99</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Man Group plc   | GBP      | 13,767                     | 39,328                 | 0.23               |
|   |          |                            | <u>39,328</u>          | <u>0.23</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Spotify Technology SA   | USD      | 381                        | 111,550                | 0.64               |
|   |          |                            | <u>111,550</u>         | <u>0.64</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, 144A  | EUR      | 7,312                      | 112,239                | 0.65               |
| ASML Holding NV   | EUR      | 236                        | 227,551                | 1.31               |
| Koninklijke Ahold Delhaize NV   | EUR      | 2,180                      | 60,146                 | 0.35               |
| NN Group NV   | EUR      | 1,851                      | 80,426                 | 0.46               |
| NXP Semiconductors NV   | USD      | 216                        | 54,232                 | 0.31               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Signify NV, Reg. S, 144A  | EUR      | 1,498                      | 34,904                 | 0.20               |
|   |          |                            | <u>569,498</u>         | <u>3.28</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Xero Ltd.   | AUD      | 1,106                      | 94,006                 | 0.54               |
|   |          |                            | <u>94,006</u>          | <u>0.54</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 2,291                      | 61,022                 | 0.35               |
|   |          |                            | <u>61,022</u>          | <u>0.35</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Best World International Ltd.   | SGD      | 2,276                      | 3,902                  | 0.02               |
| Sheng Siong Group Ltd.  | SGD      | 40,200                     | 41,238                 | 0.24               |
|   |          |                            | <u>45,140</u>          | <u>0.26</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| MultiChoice Group   | ZAR      | 4,455                      | 24,266                 | 0.14               |
| OUTsurance Group Ltd.   | ZAR      | 6,341                      | 15,041                 | 0.09               |
|   |          |                            | <u>39,307</u>          | <u>0.23</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| SK Telecom Co. Ltd., ADR  | USD      | 2,493                      | 48,685                 | 0.28               |
|   |          |                            | <u>48,685</u>          | <u>0.28</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 5,734                      | 33,242                 | 0.19               |
|   |          |                            | <u>33,242</u>          | <u>0.19</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| dormakaba Holding AG  | CHF      | 136                        | 65,100                 | 0.37               |
| Inficon Holding AG  | CHF      | 12                         | 17,020                 | 0.10               |
| Kuehne + Nagel International AG   | CHF      | 211                        | 56,613                 | 0.33               |
| Logitech International SA   | CHF      | 1,168                      | 105,415                | 0.61               |
| Novartis AG   | CHF      | 2,140                      | 213,695                | 1.23               |
| Roche Holding AG  | CHF      | 721                        | 186,787                | 1.08               |
| u-blox Holding AG   | CHF      | 111                        | 10,857                 | 0.06               |
|   |          |                            | <u>655,487</u>         | <u>3.78</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| Lite-On Technology Corp.  | TWD      | 16,000                     | 48,779                 | 0.28               |
| Novatek Microelectronics Corp.  | TWD      | 4,000                      | 69,717                 | 0.40               |
| Realtek Semiconductor Corp.   | TWD      | 4,000                      | 62,814                 | 0.37               |
|   |          |                            | <u>181,310</u>         | <u>1.05</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 263,212                    | 118,737                | 0.68               |
|   |          |                            | <u>118,737</u>         | <u>0.68</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Allfunds Group plc  | EUR      | 8,061                      | 42,240                 | 0.24               |
| Dunelm Group plc  | GBP      | 3,520                      | 44,174                 | 0.26               |
| International Distribution Services plc   | GBP      | 17,976                     | 67,932                 | 0.39               |
| Shell plc   | EUR      | 5,525                      | 185,612                | 1.07               |
|   |          |                            | <u>339,958</u>         | <u>1.96</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 1,221                      | 195,406                | 1.13               |
| Adobe, Inc.   | USD      | 507                        | 262,803                | 1.52               |
| Aflac, Inc.   | USD      | 1,127                      | 93,914                 | 0.54               |
| Alphabet, Inc. 'A'  | USD      | 3,735                      | 634,785                | 3.66               |
| Amazon.com, Inc.  | USD      | 3,272                      | 589,983                | 3.40               |
| Andersons, Inc. (The)   | USD      | 701                        | 32,442                 | 0.19               |
| Apple, Inc.   | USD      | 4,545                      | 893,182                | 5.15               |
| Applied Materials, Inc.   | USD      | 669                        | 147,308                | 0.85               |
| AutoZone, Inc.  | USD      | 5                          | 13,828                 | 0.08               |
| Bank OZK  | USD      | 1,831                      | 70,045                 | 0.40               |
| Bath & Body Works, Inc.   | USD      | 1,442                      | 52,540                 | 0.30               |
| Best Buy Co., Inc.  | USD      | 764                        | 60,086                 | 0.35               |
| Booking Holdings, Inc.  | USD      | 52                         | 192,207                | 1.11               |
| Bristol-Myers Squibb Co.  | USD      | 4,338                      | 168,096                | 0.97               |
| Builders FirstSource, Inc.  | USD      | 647                        | 83,556                 | 0.48               |
| Cadence Design Systems, Inc.  | USD      | 401                        | 115,146                | 0.66               |
| Cargurus, Inc. 'A'  | USD      | 3,490                      | 85,317                 | 0.49               |
| Cisco Systems, Inc.   | USD      | 2,065                      | 91,540                 | 0.53               |
| Colgate-Palmolive Co.   | USD      | 2,140                      | 193,763                | 1.12               |
| Columbia Sportswear Co.   | USD      | 275                        | 20,291                 | 0.12               |
| CommVault Systems, Inc.   | USD      | 946                        | 107,306                | 0.62               |
| Corcept Therapeutics, Inc.  | USD      | 2,856                      | 86,579                 | 0.50               |
| Datadog, Inc. 'A'   | USD      | 444                        | 53,728                 | 0.31               |
| Deckers Outdoor Corp.   | USD      | 137                        | 123,732                | 0.71               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Dillard's, Inc. 'A'   | USD      | 154                        | 63,280                 | 0.37               |
| DocuSign, Inc. 'A'  | USD      | 1,121                      | 55,959                 | 0.32               |
| Domino's Pizza, Inc.  | USD      | 178                        | 85,754                 | 0.49               |
| DoorDash, Inc. 'A'  | USD      | 923                        | 93,682                 | 0.54               |
| Dropbox, Inc. 'A'   | USD      | 5,075                      | 106,401                | 0.61               |
| eBay, Inc.  | USD      | 2,126                      | 106,563                | 0.61               |
| Electronic Arts, Inc.   | USD      | 1,128                      | 146,643                | 0.85               |
| Eli Lilly & Co.   | USD      | 225                        | 190,073                | 1.10               |
| Expeditors International of Washington, Inc.  | USD      | 595                        | 69,279                 | 0.40               |
| F5, Inc.  | USD      | 384                        | 61,709                 | 0.36               |
| Fair Isaac Corp.  | USD      | 80                         | 111,120                | 0.64               |
| Fortinet, Inc.  | USD      | 1,838                      | 103,360                | 0.60               |
| Gilead Sciences, Inc.   | USD      | 3,141                      | 201,077                | 1.16               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 1,116                      | 104,691                | 0.60               |
| HP, Inc.  | USD      | 2,266                      | 74,043                 | 0.43               |
| IDEXX Laboratories, Inc.  | USD      | 134                        | 60,914                 | 0.35               |
| Incyte Corp.  | USD      | 1,222                      | 69,118                 | 0.40               |
| Johnson & Johnson   | USD      | 1,845                      | 251,612                | 1.45               |
| Lam Research Corp.  | USD      | 198                        | 196,725                | 1.13               |
| Landstar System, Inc.   | USD      | 350                        | 60,245                 | 0.35               |
| Legalzoom.com, Inc.   | USD      | 12,948                     | 101,361                | 0.58               |
| Lowe's Cos., Inc.   | USD      | 630                        | 129,592                | 0.75               |
| Manhattan Associates, Inc.  | USD      | 350                        | 80,558                 | 0.46               |
| McKesson Corp.  | USD      | 212                        | 115,527                | 0.67               |
| Medifast, Inc.  | USD      | 874                        | 17,794                 | 0.10               |
| Merck & Co., Inc.   | USD      | 2,022                      | 233,565                | 1.35               |
| Meta Platforms, Inc. 'A'  | USD      | 896                        | 421,536                | 2.43               |
| Mettler-Toledo International, Inc.  | USD      | 53                         | 69,113                 | 0.40               |
| Microsoft Corp.   | USD      | 775                        | 323,197                | 1.86               |
| MSCI, Inc. 'A'  | USD      | 159                        | 71,470                 | 0.41               |
| NetApp, Inc.  | USD      | 1,129                      | 135,680                | 0.78               |
| NVIDIA Corp.  | USD      | 7,588                      | 874,664                | 5.04               |
| O'Reilly Automotive, Inc.   | USD      | 94                         | 92,624                 | 0.53               |
| Palo Alto Networks, Inc.  | USD      | 56                         | 17,714                 | 0.10               |
| Pinterest, Inc. 'A'   | USD      | 3,011                      | 123,811                | 0.71               |
| Playtika Holding Corp.  | USD      | 4,283                      | 31,451                 | 0.18               |
| Preferred Bank  | USD      | 906                        | 63,815                 | 0.37               |
| PROG Holdings, Inc.   | USD      | 1,921                      | 62,160                 | 0.36               |
| QUALCOMM, Inc.  | USD      | 1,048                      | 194,766                | 1.12               |
| Robert Half, Inc.   | USD      | 769                        | 45,907                 | 0.26               |
| Roku, Inc. 'A'  | USD      | 192                        | 10,736                 | 0.06               |
| Sonos, Inc.   | USD      | 2,375                      | 32,708                 | 0.19               |
| Synchrony Financial   | USD      | 1,810                      | 79,696                 | 0.46               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                          |                      |
| Synopsys, Inc.  | USD      | 212                        | 117,707                  | 0.68                 |
| Toast, Inc. 'A'   | USD      | 2,249                      | 54,077                   | 0.31                 |
| Travelers Cos., Inc. (The)  | USD      | 181                        | 34,341                   | 0.20                 |
| USANA Health Sciences, Inc.   | USD      | 829                        | 34,993                   | 0.20                 |
| Veeva Systems, Inc. 'A'   | USD      | 343                        | 58,570                   | 0.34                 |
| VeriSign, Inc.  | USD      | 338                        | 56,073                   | 0.32                 |
| Verisk Analytics, Inc. 'A'  | USD      | 363                        | 91,296                   | 0.53                 |
| Vertex Pharmaceuticals, Inc.  | USD      | 357                        | 156,131                  | 0.90                 |
| Vita Coco Co., Inc. (The)   | USD      | 2,333                      | 60,624                   | 0.35                 |
| Williams-Sonoma, Inc.   | USD      | 414                        | 109,075                  | 0.63                 |
| Winmark Corp.   | USD      | 170                        | 55,934                   | 0.32                 |
| Yelp, Inc. 'A'  | USD      | 3,139                      | 108,221                  | 0.62                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 904                        | 49,926                   | 0.29                 |
|   |          |                            | <u>10,896,244</u>        | <u>62.81</u>         |
| Total Equities  |          |                            | <u>17,240,196</u>        | <u>99.38</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>17,240,196</u>        | <u>99.38</u>         |
| Other transferable securities and money market instruments  |          |                            |                          |                      |
| Equities  |          |                            |                          |                      |
| <i>Russia</i>   |          |                            |                          |                      |
| Tatneft PJSC*   | RUB      | 14,724                     | –                        | –                    |
|   |          |                            | <u>–</u>                 | <u>–</u>             |
| Total Equities  |          |                            | <u>–</u>                 | <u>–</u>             |
| Warrants  |          |                            |                          |                      |
| <i>Canada</i>   |          |                            |                          |                      |
| Constellation Software, Inc. 31/03/2040*  | CAD      | 38                         | –                        | –                    |
|   |          |                            | <u>–</u>                 | <u>–</u>             |
| Total Warrants  |          |                            | <u>–</u>                 | <u>–</u>             |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>                 | <u>–</u>             |
| <b>Total Investments</b>  |          |                            | <b><u>17,240,196</u></b> | <b><u>99.38</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>3,687</u></b>      | <b><u>0.02</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>75,471</u></b>     | <b><u>0.44</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>27,964</u></b>     | <b><u>0.16</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>17,347,318</u></b> | <b><u>100.00</u></b> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2024

#### 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, 20/09/2024                     | 2                      | USD      | 101,535                   | 187                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>187</b>                       | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>187</b>                       | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Brambles Ltd.   | AUD      | 24,533                     | 222,127                | 0.27               |
| Telstra Group Ltd.  | AUD      | 171,159                    | 386,095                | 0.46               |
|   |          |                            | <u>608,222</u>         | <u>0.73</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 6,464                      | 608,494                | 0.73               |
| Everest Group Ltd.  | USD      | 1,106                      | 393,196                | 0.47               |
| White Mountains Insurance Group Ltd.  | USD      | 251                        | 425,640                | 0.51               |
|   |          |                            | <u>1,427,330</u>       | <u>1.71</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| BB Seguridade Participacoes SA  | BRL      | 57,400                     | 317,519                | 0.38               |
| Itausa SA Preference  | BRL      | 201,391                    | 332,213                | 0.40               |
| Telefonica Brasil SA, ADR   | USD      | 70,154                     | 537,405                | 0.65               |
| TIM SA, ADR   | USD      | 24,449                     | 326,671                | 0.39               |
|   |          |                            | <u>1,513,808</u>       | <u>1.82</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CGI, Inc.   | CAD      | 7,135                      | 664,347                | 0.80               |
| Dollarama, Inc.   | CAD      | 8,397                      | 715,205                | 0.86               |
| Great-West Lifeco, Inc.   | CAD      | 2,001                      | 54,455                 | 0.06               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 19,301                     | 524,466                | 0.63               |
| Loblaw Cos. Ltd.  | CAD      | 7,765                      | 840,287                | 1.01               |
| Stantec, Inc.   | CAD      | 8,680                      | 677,873                | 0.81               |
| Sun Life Financial, Inc.  | CAD      | 10,857                     | 496,606                | 0.60               |
| TMX Group Ltd.  | CAD      | 8,539                      | 221,725                | 0.27               |
| WSP Global, Inc.  | CAD      | 3,511                      | 510,013                | 0.61               |
|   |          |                            | <u>4,704,977</u>       | <u>5.65</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| HKT Trust & HKT Ltd. 'SS'   | HKD      | 64,000                     | 67,001                 | 0.08               |
|   |          |                            | <u>67,001</u>          | <u>0.08</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 73,226                     | 813,547                | 0.98               |
| Sampo OYJ 'A'   | EUR      | 12,255                     | 491,426                | 0.59               |
|   |          |                            | <u>1,304,973</u>       | <u>1.57</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Vivendi SE  | EUR      | 37,408                     | 364,952                | 0.44               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 364,952                | 0.44               |
| <i>Germany</i>  |          |                            |                        |                    |
| Henkel AG & Co. KGaA Preference   | EUR      | 9,585                      | 797,664                | 0.96               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 2,449                      | 1,143,683              | 1.37               |
|   |          |                            | 1,941,347              | 2.33               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 6,591                      | 485,339                | 0.58               |
|   |          |                            | 485,339                | 0.58               |
| <i>India</i>  |          |                            |                        |                    |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 7,968                      | 566,440                | 0.68               |
|   |          |                            | 566,440                | 0.68               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Medtronic plc   | USD      | 13,790                     | 1,012,746              | 1.22               |
| Trane Technologies plc  | USD      | 3,787                      | 1,162,266              | 1.39               |
|   |          |                            | 2,175,012              | 2.61               |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 4,978                      | 766,382                | 0.92               |
|   |          |                            | 766,382                | 0.92               |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA  | EUR      | 9,089                      | 211,683                | 0.26               |
| Poste Italiane SpA, Reg. S, 144A  | EUR      | 56,960                     | 677,539                | 0.81               |
| Terna - Rete Elettrica Nazionale  | EUR      | 34,954                     | 252,298                | 0.30               |
|   |          |                            | 1,141,520              | 1.37               |
| <i>Japan</i>  |          |                            |                        |                    |
| Amano Corp.   | JPY      | 10,500                     | 252,996                | 0.30               |
| Canon Marketing Japan, Inc.   | JPY      | 7,300                      | 189,443                | 0.23               |
| Canon, Inc.   | JPY      | 14,800                     | 373,774                | 0.45               |
| H.U. Group Holdings, Inc.   | JPY      | 300                        | 4,088                  | 0.01               |
| Japan Post Bank Co. Ltd.  | JPY      | 93,800                     | 826,727                | 0.99               |
| Mori Hills REIT Investment Corp.  | JPY      | 203                        | 154,957                | 0.19               |
| NEC Corp.   | JPY      | 12,100                     | 929,599                | 1.12               |
| Nintendo Co. Ltd.   | JPY      | 20,200                     | 1,002,491              | 1.20               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 683,200                    | 601,559                | 0.72               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Nomura Research Institute Ltd.  | JPY      | 16,300                     | 427,445                | 0.51               |
| Secom Co. Ltd.  | JPY      | 4,700                      | 258,906                | 0.31               |
| Sekisui House Ltd.  | JPY      | 15,200                     | 314,136                | 0.38               |
| Sekisui House Reit, Inc.  | JPY      | 1,035                      | 474,871                | 0.57               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 70,300                     | 353,943                | 0.42               |
| SoftBank Corp.  | JPY      | 72,500                     | 826,130                | 0.99               |
| Sohgo Security Services Co. Ltd.  | JPY      | 94,900                     | 517,211                | 0.62               |
|   |          |                            | <u>7,508,276</u>       | <u>9.01</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 1,440                      | 260,187                | 0.31               |
|   |          |                            | <u>260,187</u>         | <u>0.31</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Malayan Banking Bhd.  | MYR      | 104,137                    | 205,144                | 0.25               |
|   |          |                            | <u>205,144</u>         | <u>0.25</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke KPN NV  | EUR      | 206,489                    | 739,231                | 0.89               |
| Wolters Kluwer NV   | EUR      | 3,698                      | 572,450                | 0.68               |
|   |          |                            | <u>1,311,681</u>       | <u>1.57</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA  | NOK      | 35,645                     | 655,022                | 0.79               |
| Orkla ASA   | NOK      | 80,599                     | 612,714                | 0.73               |
| SpareBank 1 SR-Bank ASA   | NOK      | 10,151                     | 116,175                | 0.14               |
| Telenor ASA   | NOK      | 59,428                     | 633,783                | 0.76               |
|   |          |                            | <u>2,017,694</u>       | <u>2.42</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| NOS SGPS SA   | EUR      | 106,512                    | 352,022                | 0.42               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 130,410                    | 298,639                | 0.36               |
|   |          |                            | <u>650,661</u>         | <u>0.78</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 40,700                     | 1,002,867              | 1.20               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 23,900                     | 237,438                | 0.28               |
| Singapore Exchange Ltd.   | SGD      | 96,900                     | 632,440                | 0.76               |
| United Overseas Bank Ltd.   | SGD      | 13,000                     | 280,408                | 0.34               |
|   |          |                            | <u>2,153,153</u>       | <u>2.58</u>        |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 25,298                     | 1,311,296              | 1.57               |
| Chubb Ltd.  | USD      | 4,986                      | 1,186,684              | 1.42               |
| Galenica AG, Reg. S, 144A   | CHF      | 4,099                      | 313,041                | 0.38               |
| Novartis AG   | CHF      | 16,579                     | 1,655,534              | 1.99               |
| PSP Swiss Property AG   | CHF      | 3,797                      | 454,580                | 0.54               |
| Swiss Prime Site AG   | CHF      | 6,810                      | 602,458                | 0.72               |
| Swisscom AG   | CHF      | 995                        | 522,257                | 0.63               |
|   |          |                            | <u>6,045,850</u>       | <u>7.25</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chunghwa Telecom Co. Ltd.   | TWD      | 185,000                    | 667,761                | 0.80               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 56,000                     | 135,453                | 0.16               |
| First Financial Holding Co. Ltd.  | TWD      | 435,469                    | 351,940                | 0.42               |
| Mega Financial Holding Co. Ltd.   | TWD      | 207,230                    | 240,791                | 0.29               |
| Taiwan Mobile Co. Ltd.  | TWD      | 111,000                    | 341,596                | 0.41               |
|   |          |                            | <u>1,737,541</u>       | <u>2.08</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| GSK plc   | GBP      | 51,151                     | 922,766                | 1.11               |
| Pearson plc   | GBP      | 61,377                     | 717,265                | 0.86               |
| RELX plc  | EUR      | 28,134                     | 1,208,636              | 1.45               |
|   |          |                            | <u>2,848,667</u>       | <u>3.42</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Aflac, Inc.   | USD      | 11,784                     | 981,972                | 1.18               |
| Amgen, Inc.   | USD      | 2,687                      | 783,348                | 0.94               |
| Apple, Inc.   | USD      | 12,469                     | 2,450,404              | 2.94               |
| AT&T, Inc.  | USD      | 35,814                     | 638,587                | 0.77               |
| AutoZone, Inc.  | USD      | 174                        | 481,225                | 0.58               |
| Boston Scientific Corp.   | USD      | 4,561                      | 327,728                | 0.39               |
| Brady Corp. 'A'   | USD      | 11,554                     | 711,729                | 0.85               |
| Bristol-Myers Squibb Co.  | USD      | 11,927                     | 462,168                | 0.55               |
| Broadridge Financial Solutions, Inc.  | USD      | 1,126                      | 206,972                | 0.25               |
| Brown & Brown, Inc.   | USD      | 9,581                      | 799,288                | 0.96               |
| Cadence Design Systems, Inc.  | USD      | 2,288                      | 656,993                | 0.79               |
| Cboe Global Markets, Inc.   | USD      | 4,525                      | 718,005                | 0.86               |
| Chemed Corp.  | USD      | 621                        | 314,385                | 0.38               |
| Church & Dwight Co., Inc.   | USD      | 8,321                      | 804,965                | 0.97               |
| Cigna Group (The)   | USD      | 500                        | 154,220                | 0.19               |
| Cintas Corp.  | USD      | 960                        | 627,245                | 0.75               |
| Cisco Systems, Inc.   | USD      | 25,514                     | 1,131,019              | 1.36               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| CME Group, Inc.   | USD      | 5,458                      | 1,001,206              | 1.20               |
| Colgate-Palmolive Co.   | USD      | 12,810                     | 1,159,862              | 1.39               |
| Comcast Corp. 'A'   | USD      | 8,462                      | 309,188                | 0.37               |
| Dolby Laboratories, Inc. 'A'  | USD      | 3,956                      | 292,451                | 0.35               |
| Eli Lilly & Co.   | USD      | 1,967                      | 1,661,658              | 1.99               |
| Enact Holdings, Inc.  | USD      | 4,150                      | 118,721                | 0.14               |
| Gilead Sciences, Inc.   | USD      | 13,600                     | 870,628                | 1.04               |
| Grand Canyon Education, Inc.  | USD      | 4,831                      | 630,656                | 0.76               |
| HealthStream, Inc.  | USD      | 8,922                      | 232,259                | 0.28               |
| Huron Consulting Group, Inc.  | USD      | 1,278                      | 117,456                | 0.14               |
| InterDigital, Inc.  | USD      | 3,332                      | 362,377                | 0.43               |
| International Business Machines Corp.   | USD      | 8,195                      | 1,322,440              | 1.59               |
| JPMorgan Chase & Co.  | USD      | 399                        | 75,299                 | 0.09               |
| Marsh & McLennan Cos., Inc.   | USD      | 5,926                      | 1,165,129              | 1.40               |
| Mastercard, Inc. 'A'  | USD      | 531                        | 218,573                | 0.26               |
| Merck & Co., Inc.   | USD      | 13,964                     | 1,613,010              | 1.94               |
| MGIC Investment Corp.   | USD      | 32,790                     | 659,318                | 0.79               |
| Microsoft Corp.   | USD      | 5,881                      | 2,452,543              | 2.94               |
| New York Times Co. (The) 'A'  | USD      | 11,717                     | 559,858                | 0.67               |
| NVR, Inc.   | USD      | 69                         | 488,557                | 0.59               |
| Primerica, Inc.   | USD      | 2,780                      | 613,662                | 0.74               |
| Procter & Gamble Co. (The)  | USD      | 10,623                     | 1,634,658              | 1.96               |
| QUALCOMM, Inc.  | USD      | 5,056                      | 939,635                | 1.13               |
| Radian Group, Inc.  | USD      | 23,029                     | 668,255                | 0.80               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 1,248                      | 1,223,873              | 1.47               |
| Republic Services, Inc. 'A'   | USD      | 2,872                      | 520,779                | 0.63               |
| Roper Technologies, Inc.  | USD      | 2,007                      | 1,055,531              | 1.27               |
| Snap-on, Inc.   | USD      | 1,443                      | 351,934                | 0.42               |
| Travelers Cos., Inc. (The)  | USD      | 2,935                      | 556,849                | 0.67               |
| Verisk Analytics, Inc. 'A'  | USD      | 3,420                      | 860,146                | 1.03               |
| Verizon Communications, Inc.  | USD      | 31,203                     | 1,200,664              | 1.44               |
| Vertex Pharmaceuticals, Inc.  | USD      | 2,768                      | 1,210,559              | 1.45               |
| Visa, Inc. 'A'  | USD      | 1,190                      | 291,429                | 0.35               |
| Walmart, Inc.   | USD      | 13,903                     | 878,350                | 1.05               |
| Watts Water Technologies, Inc. 'A'  | USD      | 2,285                      | 390,950                | 0.47               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 1,278                      | 188,466                | 0.23               |
| WW Grainger, Inc.   | USD      | 816                        | 686,940                | 0.82               |
|   |          |                            | <hr/>                  |                    |
|   |          |                            | 40,834,122             | 49.00              |
| Total Equities  |          |                            | <hr/>                  |                    |
|   |          |                            | 82,640,279             | 99.16              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <hr/>                  |                    |
|   |          |                            | 82,640,279             | 99.16              |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Conservative Equities As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments       |          |                            |                        |                    |
| Equities   |          |                            |                        |                    |
| <i>Russia</i>  |          |                            |                        |                    |
| Moscow Exchange MICEX-RTS PJSC*                                  | RUB      | 359,490                    | –                      | –                  |
| Sberbank of Russia PJSC Preference*                              | RUB      | 88,560                     | –                      | –                  |
|  |          |                            | –                      | –                  |
| Total Equities   |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments |          |                            | –                      | –                  |
| <b>Total Investments</b>   |          |                            | <b>82,640,279</b>      | <b>99.16</b>       |
| <b>Fair value Adjustment</b>                                     |          |                            | <b>38,600</b>          | <b>0.05</b>        |
| <b>Cash</b>  |          |                            | <b>346,985</b>         | <b>0.42</b>        |
| <b>Other assets/(liabilities)</b>                                |          |                            | <b>313,843</b>         | <b>0.37</b>        |
| <b>Total net assets</b>  |          |                            | <b>83,339,707</b>      | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors of the Company.

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 6,342                      | 111,603                | 0.08               |
| Aristocrat Leisure Ltd.   | AUD      | 2,021                      | 62,666                 | 0.04               |
| BHP Group Ltd.  | AUD      | 2,298                      | 61,117                 | 0.04               |
| BlueScope Steel Ltd.  | AUD      | 9,998                      | 127,282                | 0.09               |
| Brambles Ltd.   | AUD      | 2,491                      | 22,554                 | 0.02               |
| Challenger Ltd.   | AUD      | 33,846                     | 147,846                | 0.10               |
| Cochlear Ltd.   | AUD      | 1,134                      | 234,711                | 0.16               |
| Coles Group Ltd.  | AUD      | 17,782                     | 188,704                | 0.13               |
| Downer EDI Ltd.   | AUD      | 91,197                     | 263,684                | 0.19               |
| Fortescue Ltd.  | AUD      | 21,829                     | 291,230                | 0.20               |
| Goodman Group, REIT   | AUD      | 14,464                     | 313,205                | 0.22               |
| Insurance Australia Group Ltd.  | AUD      | 3,979                      | 17,703                 | 0.01               |
| JB Hi-Fi Ltd.   | AUD      | 6,844                      | 261,047                | 0.18               |
| Magellan Financial Group Ltd.   | AUD      | 11,653                     | 61,141                 | 0.04               |
| National Australia Bank Ltd.  | AUD      | 6,569                      | 148,304                | 0.10               |
| Qube Holdings Ltd.  | AUD      | 33,958                     | 77,236                 | 0.06               |
| Rio Tinto Ltd.  | AUD      | 847                        | 62,808                 | 0.04               |
| Scentre Group, REIT   | AUD      | 12,006                     | 23,342                 | 0.02               |
| Vicinity Ltd., REIT   | AUD      | 10,262                     | 11,830                 | 0.01               |
| Wesfarmers Ltd.   | AUD      | 2,396                      | 97,317                 | 0.07               |
| Westpac Banking Corp.   | AUD      | 7,086                      | 120,236                | 0.09               |
|   |          |                            | <u>2,705,566</u>       | <u>1.89</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 502                        | 22,208                 | 0.01               |
| Raiffeisen Bank International AG  | EUR      | 12,163                     | 197,284                | 0.14               |
|   |          |                            | <u>219,492</u>         | <u>0.15</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 372                        | 15,877                 | 0.01               |
| Syensqo SA  | EUR      | 48                         | 4,011                  | –                  |
|   |          |                            | <u>19,888</u>          | <u>0.01</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 3,805                      | 358,187                | 0.25               |
| Everest Group Ltd.  | USD      | 122                        | 43,372                 | 0.03               |
| Kerry Properties Ltd.   | HKD      | 14,000                     | 22,721                 | 0.02               |
|   |          |                            | <u>424,280</u>         | <u>0.30</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 5,761                      | 351,506                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Barrick Gold Corp.  | CAD      | 4,026                      | 62,647                 | 0.04               |
| Canadian Imperial Bank of Commerce  | CAD      | 8,008                      | 355,206                | 0.25               |
| Canadian Utilities Ltd. 'A'   | CAD      | 5,570                      | 112,233                | 0.08               |
| CCL Industries, Inc. 'B'  | CAD      | 459                        | 22,516                 | 0.02               |
| CI Financial Corp.  | CAD      | 13,991                     | 137,379                | 0.10               |
| Constellation Software, Inc.  | CAD      | 150                        | 403,185                | 0.28               |
| Descartes Systems Group, Inc. (The)   | CAD      | 259                        | 23,409                 | 0.02               |
| Empire Co. Ltd. 'A'   | CAD      | 10,432                     | 248,755                | 0.17               |
| Enbridge, Inc.  | CAD      | 13,297                     | 441,290                | 0.31               |
| Fairfax Financial Holdings Ltd.   | CAD      | 255                        | 270,615                | 0.19               |
| Fortis, Inc.  | CAD      | 1,986                      | 72,004                 | 0.05               |
| George Weston Ltd.  | CAD      | 130                        | 17,444                 | 0.01               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 7,216                      | 196,080                | 0.14               |
| iA Financial Corp., Inc.  | CAD      | 540                        | 31,634                 | 0.02               |
| Intact Financial Corp.  | CAD      | 178                        | 27,675                 | 0.02               |
| Kinross Gold Corp.  | CAD      | 37,669                     | 292,561                | 0.20               |
| Loblaw Cos. Ltd.  | CAD      | 2,865                      | 310,035                | 0.22               |
| Manulife Financial Corp.  | CAD      | 16,092                     | 399,741                | 0.28               |
| National Bank of Canada   | CAD      | 719                        | 53,200                 | 0.04               |
| Northland Power, Inc.   | CAD      | 9,708                      | 155,696                | 0.11               |
| Nutrien Ltd.  | CAD      | 810                        | 38,469                 | 0.03               |
| Parkland Corp.  | CAD      | 6,136                      | 160,458                | 0.11               |
| Pembina Pipeline Corp.  | CAD      | 963                        | 33,332                 | 0.02               |
| Power Corp. of Canada   | CAD      | 1,151                      | 29,840                 | 0.02               |
| Stantec, Inc.   | CAD      | 253                        | 19,758                 | 0.01               |
| Thomson Reuters Corp.   | CAD      | 278                        | 43,715                 | 0.03               |
| Toromont Industries Ltd.  | CAD      | 116                        | 9,581                  | 0.01               |
| West Fraser Timber Co. Ltd.   | CAD      | 900                        | 64,481                 | 0.04               |
|   |          |                            | 4,384,445              | 3.06               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Grab Holdings Ltd. 'A'  | USD      | 59,390                     | 196,720                | 0.14               |
| Hutchison Telecommunications Hong Kong Holdings Ltd.  | HKD      | 224,000                    | 26,234                 | 0.02               |
|   |          |                            | 222,954                | 0.16               |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 3,255                      | 143,290                | 0.10               |
|   |          |                            | 143,290                | 0.10               |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'B'  | DKK      | 113                        | 183,423                | 0.13               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Demant A/S  | DKK      | 400                        | 16,166                 | 0.01               |
| Genmab A/S  | DKK      | 888                        | 207,787                | 0.15               |
| Novo Nordisk A/S 'B'  | DKK      | 9,750                      | 1,314,739              | 0.92               |
| Novonosis (Novozymes) B 'B'   | DKK      | 845                        | 48,281                 | 0.03               |
| Pandora A/S   | DKK      | 1,163                      | 163,905                | 0.11               |
|   |          |                            | <u>1,934,301</u>       | <u>1.35</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 22,133                     | 78,760                 | 0.05               |
| Nordea Bank Abp   | EUR      | 10,614                     | 117,975                | 0.08               |
| Nordea Bank Abp   | SEK      | 21,677                     | 240,833                | 0.17               |
|   |          |                            | <u>437,568</u>         | <u>0.30</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA  | EUR      | 517                        | 19,801                 | 0.01               |
| BioMerieux  | EUR      | 1,555                      | 138,006                | 0.10               |
| Cie de Saint-Gobain SA  | EUR      | 4,444                      | 322,723                | 0.22               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 1,707                      | 61,640                 | 0.04               |
| Danone SA   | EUR      | 1,498                      | 85,506                 | 0.06               |
| Eiffage SA  | EUR      | 257                        | 22,040                 | 0.02               |
| Engie SA  | EUR      | 4,519                      | 60,261                 | 0.04               |
| Gecina SA, REIT   | EUR      | 116                        | 9,970                  | 0.01               |
| Hermes International SCA  | EUR      | 73                         | 156,220                | 0.11               |
| Ipsen SA  | EUR      | 174                        | 19,923                 | 0.01               |
| Klepierre SA, REIT  | EUR      | 340                        | 8,493                  | 0.01               |
| La Francaise des Jeux SAEM, Reg. S, 144A  | EUR      | 7,566                      | 240,599                | 0.17               |
| Legrand SA  | EUR      | 2,231                      | 206,680                | 0.14               |
| L'Oreal SA  | EUR      | 1,169                      | 479,348                | 0.33               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 83                         | 59,229                 | 0.04               |
| Publicis Groupe SA  | EUR      | 1,968                      | 195,580                | 0.14               |
| Rexel SA  | EUR      | 816                        | 19,715                 | 0.01               |
| Safran SA   | EUR      | 1,966                      | 388,088                | 0.27               |
| Sanofi SA   | EUR      | 1,840                      | 165,490                | 0.12               |
| Schneider Electric SE   | EUR      | 2,479                      | 556,040                | 0.39               |
| Thales SA   | EUR      | 166                        | 24,817                 | 0.02               |
| TotalEnergies SE  | EUR      | 4,557                      | 284,038                | 0.20               |
| Valeo SE  | EUR      | 646                        | 6,420                  | –                  |
| Vinci SA  | EUR      | 840                        | 82,639                 | 0.06               |
| Vivendi SE  | EUR      | 2,155                      | 21,024                 | 0.01               |
|   |          |                            | <u>3,634,290</u>       | <u>2.53</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| adidas AG   | EUR      | 119                        | 26,537                 | 0.02               |
| Allianz SE  | EUR      | 745                        | 193,328                | 0.13               |
| BASF SE   | EUR      | 2,310                      | 104,377                | 0.07               |
| Bayerische Motoren Werke AG   | EUR      | 3,414                      | 301,729                | 0.21               |
| Beiersdorf AG   | EUR      | 159                        | 21,712                 | 0.02               |
| Daimler Truck Holding AG  | EUR      | 4,255                      | 158,158                | 0.11               |
| Deutsche Bank AG  | EUR      | 3,065                      | 45,693                 | 0.03               |
| DWS Group GmbH & Co. KGaA, Reg. S, 144A   | EUR      | 555                        | 18,393                 | 0.01               |
| E.ON SE   | EUR      | 25,609                     | 313,838                | 0.22               |
| Fresenius Medical Care AG   | EUR      | 326                        | 11,658                 | 0.01               |
| Fresenius SE & Co. KGaA   | EUR      | 3,775                      | 105,247                | 0.07               |
| GEA Group AG  | EUR      | 565                        | 21,979                 | 0.02               |
| Hannover Rueck SE   | EUR      | 143                        | 33,848                 | 0.02               |
| Henkel AG & Co. KGaA  | EUR      | 66                         | 4,848                  | –                  |
| Henkel AG & Co. KGaA Preference   | EUR      | 1,079                      | 89,794                 | 0.06               |
| KION Group AG   | EUR      | 4,037                      | 157,806                | 0.11               |
| LEG Immobilien SE   | EUR      | 206                        | 15,710                 | 0.01               |
| Mercedes-Benz Group AG  | EUR      | 1,039                      | 67,088                 | 0.05               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 215                        | 100,405                | 0.07               |
| Nemetschek SE   | EUR      | 173                        | 15,890                 | 0.01               |
| Porsche Automobil Holding SE Preference   | EUR      | 97                         | 4,094                  | –                  |
| SAP SE  | EUR      | 1,409                      | 267,034                | 0.19               |
| Sartorius AG Preference   | EUR      | 51                         | 11,169                 | 0.01               |
| Siemens AG  | EUR      | 1,202                      | 208,811                | 0.15               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 668                        | 35,938                 | 0.03               |
| Traton SE   | EUR      | 1,096                      | 33,483                 | 0.02               |
|   |          |                            | 2,368,567              | 1.65               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 1,905                      | 140,278                | 0.10               |
|   |          |                            | 140,278                | 0.10               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| BOC Hong Kong Holdings Ltd.   | HKD      | 9,000                      | 25,868                 | 0.02               |
| Swire Pacific Ltd. 'A'  | HKD      | 23,000                     | 189,660                | 0.13               |
| Swire Properties Ltd.   | HKD      | 40,800                     | 60,657                 | 0.04               |
|   |          |                            | 276,185                | 0.19               |
| <i>Ireland</i>  |          |                            |                        |                    |
| CRH plc   | USD      | 1,171                      | 81,924                 | 0.06               |
| CRH plc   | GBP      | 3,263                      | 226,915                | 0.16               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Eaton Corp. plc   | USD      | 1,794                      | 524,851                | 0.37               |
| James Hardie Industries plc, CDI  | AUD      | 1,061                      | 31,272                 | 0.02               |
| Jazz Pharmaceuticals plc  | USD      | 547                        | 54,473                 | 0.04               |
| Kingspan Group plc  | EUR      | 237                        | 18,841                 | 0.01               |
| Linde plc   | USD      | 71                         | 29,070                 | 0.02               |
| Medtronic plc   | USD      | 6,639                      | 487,572                | 0.34               |
| Smurfit Kappa Group plc   | EUR      | 427                        | 17,763                 | 0.01               |
| Trane Technologies plc  | USD      | 1,403                      | 430,594                | 0.30               |
| Willis Towers Watson plc  | USD      | 1,295                      | 316,745                | 0.22               |
|   |          |                            | <u>2,220,020</u>       | <u>1.55</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 153                        | 23,555                 | 0.02               |
| Nice Ltd.   | ILS      | 667                        | 101,781                | 0.07               |
|   |          |                            | <u>125,336</u>         | <u>0.09</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA  | EUR      | 930                        | 21,660                 | 0.01               |
| Eni SpA   | EUR      | 3,807                      | 54,646                 | 0.04               |
| FinecoBank Banca Fineco SpA   | EUR      | 1,561                      | 21,729                 | 0.02               |
| Hera SpA  | EUR      | 78,759                     | 251,556                | 0.18               |
| Intesa Sanpaolo SpA   | EUR      | 112,510                    | 390,522                | 0.27               |
| Italgas SpA   | EUR      | 6,106                      | 28,100                 | 0.02               |
| Leonardo SpA  | EUR      | 974                        | 21,116                 | 0.01               |
| Pirelli & C SpA, Reg. S, 144A   | EUR      | 35,871                     | 199,443                | 0.14               |
| Prada SpA   | HKD      | 6,800                      | 47,459                 | 0.03               |
| Prysmian SpA  | EUR      | 403                        | 23,302                 | 0.02               |
| Recordati Industria Chimica e Farmaceutica SpA  | EUR      | 313                        | 15,243                 | 0.01               |
| Terna - Rete Elettrica Nazionale  | EUR      | 8,188                      | 59,101                 | 0.04               |
| UniCredit SpA   | EUR      | 11,103                     | 384,219                | 0.27               |
|   |          |                            | <u>1,518,096</u>       | <u>1.06</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Advantest Corp.   | JPY      | 600                        | 22,360                 | 0.02               |
| Aisin Corp.   | JPY      | 200                        | 6,082                  | –                  |
| Alps Alpine Co. Ltd.  | JPY      | 3,800                      | 33,867                 | 0.02               |
| Asahi Group Holdings Ltd.   | JPY      | 800                        | 26,334                 | 0.02               |
| ASKUL Corp.   | JPY      | 1,800                      | 22,813                 | 0.02               |
| Brother Industries Ltd.   | JPY      | 2,100                      | 34,484                 | 0.02               |
| Central Japan Railway Co.   | JPY      | 1,200                      | 24,174                 | 0.02               |
| Dai Nippon Printing Co. Ltd.  | JPY      | 500                        | 15,696                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Dai-ichi Life Holdings, Inc.  | JPY      | 2,500                      | 62,325                 | 0.04               |
| Daiwa House Industry Co. Ltd.   | JPY      | 1,400                      | 33,107                 | 0.02               |
| Daiwa Securities Group, Inc.  | JPY      | 2,800                      | 19,928                 | 0.01               |
| Disco Corp.   | JPY      | 1,000                      | 354,057                | 0.25               |
| ENEOS Holdings, Inc.  | JPY      | 4,600                      | 22,055                 | 0.02               |
| Fuji Electric Co. Ltd.  | JPY      | 1,800                      | 95,554                 | 0.07               |
| Hitachi Ltd.  | JPY      | 10,000                     | 208,873                | 0.15               |
| Honda Motor Co. Ltd.  | JPY      | 1,400                      | 13,967                 | 0.01               |
| Horiba Ltd.   | JPY      | 400                        | 30,116                 | 0.02               |
| Hoya Corp.  | JPY      | 600                        | 65,098                 | 0.05               |
| Inpex Corp.   | JPY      | 1,600                      | 21,967                 | 0.02               |
| Japan Aviation Electronics Industry Ltd.  | JPY      | 1,900                      | 28,544                 | 0.02               |
| Japan Exchange Group, Inc.  | JPY      | 900                        | 19,587                 | 0.01               |
| Japan Post Bank Co. Ltd.  | JPY      | 3,400                      | 29,967                 | 0.02               |
| Japan Post Holdings Co. Ltd.  | JPY      | 3,500                      | 32,381                 | 0.02               |
| Kamigumi Co. Ltd.   | JPY      | 2,500                      | 48,042                 | 0.03               |
| Kao Corp.   | JPY      | 1,100                      | 41,626                 | 0.03               |
| Kikkoman Corp.  | JPY      | 1,900                      | 20,537                 | 0.01               |
| Kokuyo Co. Ltd.   | JPY      | 1,800                      | 28,159                 | 0.02               |
| Komatsu Ltd.  | JPY      | 3,000                      | 81,281                 | 0.06               |
| Konami Group Corp.  | JPY      | 300                        | 20,151                 | 0.01               |
| Konica Minolta, Inc.  | JPY      | 23,200                     | 59,910                 | 0.04               |
| Lintec Corp.  | JPY      | 5,200                      | 103,004                | 0.07               |
| LY Corp.  | JPY      | 4,900                      | 11,053                 | 0.01               |
| Makita Corp.  | JPY      | 5,400                      | 136,941                | 0.10               |
| Mazda Motor Corp.   | JPY      | 4,000                      | 36,102                 | 0.03               |
| MEIJI Holdings Co. Ltd.   | JPY      | 5,500                      | 110,669                | 0.08               |
| Mitsubishi Electric Corp.   | JPY      | 15,600                     | 232,324                | 0.16               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 2,700                      | 39,466                 | 0.03               |
| Mitsubishi Logistics Corp.  | JPY      | 2,100                      | 64,315                 | 0.04               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 34,400                     | 344,994                | 0.24               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 29,100                     | 247,871                | 0.17               |
| Mizuho Financial Group, Inc.  | JPY      | 15,100                     | 294,114                | 0.20               |
| Morinaga Milk Industry Co. Ltd.   | JPY      | 6,600                      | 129,051                | 0.09               |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 13,800                     | 286,163                | 0.20               |
| NEC Corp.   | JPY      | 400                        | 30,730                 | 0.02               |
| Nintendo Co. Ltd.   | JPY      | 7,600                      | 377,175                | 0.26               |
| Nippon Express Holdings, Inc.   | JPY      | 4,100                      | 176,341                | 0.12               |
| Nippon Steel Corp.  | JPY      | 1,500                      | 29,591                 | 0.02               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 20,600                     | 18,138                 | 0.01               |
| Nishi-Nippon Railroad Co. Ltd.  | JPY      | 4,700                      | 70,268                 | 0.05               |
| Nitto Denko Corp.   | JPY      | 500                        | 36,862                 | 0.03               |
| Nomura Holdings, Inc.   | JPY      | 21,600                     | 115,516                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Nomura Real Estate Holdings, Inc.   | JPY      | 7,400                      | 173,023                | 0.12               |
| ORIX Corp.  | JPY      | 1,900                      | 39,146                 | 0.03               |
| Osaka Gas Co. Ltd.  | JPY      | 1,100                      | 22,606                 | 0.02               |
| Otsuka Holdings Co. Ltd.  | JPY      | 1,100                      | 43,196                 | 0.03               |
| Recruit Holdings Co. Ltd.   | JPY      | 9,500                      | 474,279                | 0.33               |
| Renesas Electronics Corp.   | JPY      | 11,300                     | 197,224                | 0.14               |
| Ryohin Keikaku Co. Ltd.   | JPY      | 3,900                      | 60,490                 | 0.04               |
| Sankyo Co. Ltd.   | JPY      | 27,600                     | 279,519                | 0.19               |
| Santen Pharmaceutical Co. Ltd.  | JPY      | 19,200                     | 183,089                | 0.13               |
| SCREEN Holdings Co. Ltd.  | JPY      | 1,900                      | 159,801                | 0.11               |
| Shionogi & Co. Ltd.   | JPY      | 400                        | 14,564                 | 0.01               |
| SoftBank Corp.  | JPY      | 17,400                     | 198,271                | 0.14               |
| SoftBank Group Corp.  | JPY      | 400                        | 24,106                 | 0.02               |
| Sony Group Corp.  | JPY      | 2,600                      | 205,706                | 0.14               |
| Subaru Corp.  | JPY      | 2,400                      | 47,470                 | 0.03               |
| Sumitomo Corp.  | JPY      | 1,800                      | 41,940                 | 0.03               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 5,200                      | 323,489                | 0.23               |
| Suzuken Co. Ltd.  | JPY      | 700                        | 19,851                 | 0.01               |
| Takara Holdings, Inc.   | JPY      | 13,500                     | 85,431                 | 0.06               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 3,600                      | 87,117                 | 0.06               |
| TDK Corp.   | JPY      | 900                        | 51,499                 | 0.04               |
| Terumo Corp.  | JPY      | 18,200                     | 280,070                | 0.20               |
| Tokio Marine Holdings, Inc.   | JPY      | 3,100                      | 107,977                | 0.08               |
| Tokyo Electron Ltd.   | JPY      | 2,000                      | 404,868                | 0.28               |
| TOPPAN Holdings, Inc.   | JPY      | 400                        | 10,285                 | 0.01               |
| Toyoda Gosei Co. Ltd.   | JPY      | 1,800                      | 29,532                 | 0.02               |
| Toyota Motor Corp.  | JPY      | 2,500                      | 47,708                 | 0.03               |
| Toyota Tsusho Corp.   | JPY      | 2,100                      | 38,150                 | 0.03               |
| West Japan Railway Co.  | JPY      | 1,200                      | 20,847                 | 0.01               |
| Yokogawa Electric Corp.   | JPY      | 7,500                      | 169,227                | 0.12               |
|   |          |                            | 8,254,211              | 5.76               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 466                        | 84,199                 | 0.06               |
| Glencore plc  | GBP      | 27,086                     | 144,114                | 0.10               |
|   |          |                            | 228,313                | 0.16               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Samsonite International SA, Reg. S, 144A  | HKD      | 12,900                     | 35,921                 | 0.02               |
| Spotify Technology SA   | USD      | 961                        | 281,364                | 0.20               |
|   |          |                            | 317,285                | 0.22               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, 144A  | EUR      | 1,283                      | 19,694                 | 0.01               |
| AerCap Holdings NV  | USD      | 453                        | 39,393                 | 0.03               |
| ASML Holding NV   | EUR      | 914                        | 881,279                | 0.61               |
| Euronext NV, Reg. S, 144A   | EUR      | 1,561                      | 135,026                | 0.09               |
| EXOR NV   | EUR      | 150                        | 14,655                 | 0.01               |
| Heineken Holding NV   | EUR      | 73                         | 5,376                  | –                  |
| Koninklijke Ahold Delhaize NV   | EUR      | 4,493                      | 123,962                | 0.09               |
| Koninklijke KPN NV  | EUR      | 7,748                      | 27,738                 | 0.02               |
| Koninklijke Philips NV  | EUR      | 9,091                      | 214,457                | 0.15               |
| LyondellBasell Industries NV 'A'  | USD      | 297                        | 26,509                 | 0.02               |
| NN Group NV   | EUR      | 440                        | 19,118                 | 0.01               |
| NXP Semiconductors NV   | USD      | 1,693                      | 425,071                | 0.30               |
| Stellantis NV   | EUR      | 6,094                      | 112,556                | 0.08               |
| Universal Music Group NV  | EUR      | 2,351                      | 65,311                 | 0.05               |
| Wolters Kluwer NV   | EUR      | 2,206                      | 341,489                | 0.24               |
|   |          |                            | <u>2,451,634</u>       | <u>1.71</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Xero Ltd.   | AUD      | 1,173                      | 99,701                 | 0.07               |
|   |          |                            | <u>99,701</u>          | <u>0.07</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 2,113                      | 56,281                 | 0.04               |
| Kongsberg Gruppen ASA   | NOK      | 3,813                      | 290,700                | 0.20               |
| Telenor ASA   | NOK      | 1,408                      | 15,016                 | 0.01               |
|   |          |                            | <u>361,997</u>         | <u>0.25</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 4,632                      | 16,208                 | 0.01               |
| Galp Energia SGPS SA  | EUR      | 1,289                      | 25,419                 | 0.02               |
|   |          |                            | <u>41,627</u>          | <u>0.03</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| ComfortDelGro Corp. Ltd.  | SGD      | 248,700                    | 229,439                | 0.16               |
| DBS Group Holdings Ltd.   | SGD      | 6,971                      | 171,769                | 0.12               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 23,763                     | 236,077                | 0.16               |
| Singapore Airlines Ltd.   | SGD      | 3,800                      | 18,052                 | 0.01               |
| United Overseas Bank Ltd.   | SGD      | 15,000                     | 323,548                | 0.23               |
|   |          |                            | <u>978,885</u>         | <u>0.68</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Aena SME SA, Reg. S, 144A   | EUR      | 118                        | 22,184                 | 0.02               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 29,949                     | 280,083                | 0.19               |
| Banco Santander SA  | EUR      | 33,180                     | 143,686                | 0.10               |
| Iberdrola SA  | EUR      | 15,875                     | 192,326                | 0.13               |
| Industria de Diseno Textil SA   | EUR      | 8,434                      | 391,000                | 0.27               |
| Redeia Corp. SA   | EUR      | 628                        | 10,249                 | 0.01               |
| Telefonica SA   | EUR      | 53,173                     | 210,565                | 0.15               |
|   |          |                            | <u>1,250,093</u>       | <u>0.87</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 6,145                      | 107,848                | 0.07               |
| Atlas Copco AB 'B'  | SEK      | 2,468                      | 37,216                 | 0.02               |
| Getinge AB 'B'  | SEK      | 707                        | 11,215                 | 0.01               |
| Industrivarden AB 'A'   | SEK      | 35                         | 1,112                  | –                  |
| Saab AB 'B'   | SEK      | 508                        | 11,413                 | 0.01               |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 24,675                     | 340,231                | 0.24               |
| SKF AB 'B'  | SEK      | 701                        | 13,143                 | 0.01               |
| Swedbank AB 'A'   | SEK      | 2,399                      | 46,099                 | 0.03               |
| Swedish Orphan Biovitrum AB   | SEK      | 617                        | 15,417                 | 0.01               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 4,616                      | 26,761                 | 0.02               |
| Telia Co. AB  | SEK      | 9,594                      | 24,031                 | 0.02               |
| Trelleborg AB 'B'   | SEK      | 6,610                      | 240,172                | 0.17               |
| Volvo AB 'B'  | SEK      | 14,150                     | 337,978                | 0.23               |
| Volvo Car AB 'B'  | SEK      | 23,583                     | 68,120                 | 0.05               |
|   |          |                            | <u>1,280,756</u>       | <u>0.89</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 7,170                      | 371,650                | 0.26               |
| Alcon, Inc.   | CHF      | 3,000                      | 249,887                | 0.17               |
| Bunge Global SA   | USD      | 237                        | 23,610                 | 0.02               |
| Chubb Ltd.  | USD      | 2,052                      | 488,383                | 0.34               |
| Clariant AG   | CHF      | 3,833                      | 56,277                 | 0.04               |
| Coca-Cola HBC AG  | GBP      | 9,357                      | 297,760                | 0.21               |
| DSM-Firmenich AG  | EUR      | 276                        | 29,146                 | 0.02               |
| Garmin Ltd.   | USD      | 2,209                      | 335,797                | 0.23               |
| Givaudan SA   | CHF      | 83                         | 367,137                | 0.26               |
| Logitech International SA   | CHF      | 3,426                      | 309,205                | 0.22               |
| Nestle SA   | CHF      | 4,284                      | 407,994                | 0.28               |
| Novartis AG   | CHF      | 7,420                      | 740,941                | 0.52               |
| Roche Holding AG  | CHF      | 38                         | 10,803                 | 0.01               |
| Sandoz Group AG   | CHF      | 988                        | 33,382                 | 0.02               |
| Schindler Holding AG  | CHF      | 65                         | 15,240                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| UBS Group AG  | CHF      | 7,514                      | 206,365                | 0.14               |
| Zurich Insurance Group AG   | CHF      | 88                         | 43,777                 | 0.03               |
|   |          |                            | <u>3,987,354</u>       | <u>2.78</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 8,293                      | 299,897                | 0.21               |
| Associated British Foods plc  | GBP      | 1,557                      | 45,434                 | 0.03               |
| AstraZeneca plc   | GBP      | 2,119                      | 308,814                | 0.22               |
| Aviva plc   | GBP      | 4,273                      | 24,020                 | 0.02               |
| Barclays plc  | GBP      | 130,589                    | 321,761                | 0.22               |
| Barratt Developments plc  | GBP      | 24,704                     | 137,588                | 0.10               |
| BP plc  | GBP      | 8,315                      | 46,604                 | 0.03               |
| Centrica plc  | GBP      | 8,992                      | 14,307                 | 0.01               |
| Coca-Cola Europacific Partners plc  | USD      | 3,531                      | 240,078                | 0.17               |
| ConvaTec Group plc, Reg. S, 144A  | GBP      | 81,758                     | 226,421                | 0.16               |
| GSK plc   | GBP      | 23,996                     | 432,889                | 0.30               |
| Haleon plc  | GBP      | 15,707                     | 59,765                 | 0.04               |
| InterContinental Hotels Group plc   | GBP      | 279                        | 27,399                 | 0.02               |
| Investec plc  | GBP      | 29,232                     | 197,733                | 0.14               |
| J Sainsbury plc   | GBP      | 54,479                     | 163,854                | 0.11               |
| Next plc  | GBP      | 2,822                      | 300,761                | 0.21               |
| RELX plc  | EUR      | 3,966                      | 170,379                | 0.12               |
| Rolls-Royce Holdings plc  | GBP      | 19,398                     | 104,513                | 0.07               |
| Sage Group plc (The)  | GBP      | 2,446                      | 31,403                 | 0.02               |
| Shell plc   | EUR      | 19,045                     | 639,817                | 0.45               |
| Standard Chartered plc  | GBP      | 4,211                      | 35,562                 | 0.03               |
| Tesco plc   | GBP      | 89,278                     | 322,221                | 0.22               |
| Unilever plc  | EUR      | 5,357                      | 274,707                | 0.19               |
| Vodafone Group plc  | GBP      | 39,256                     | 32,300                 | 0.02               |
| Wise plc 'A'  | GBP      | 5,884                      | 47,296                 | 0.03               |
|   |          |                            | <u>4,505,523</u>       | <u>3.14</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| 3M Co.  | USD      | 1,166                      | 111,177                | 0.08               |
| A O Smith Corp.   | USD      | 598                        | 45,630                 | 0.03               |
| Abbott Laboratories   | USD      | 1,570                      | 152,217                | 0.11               |
| AbbVie, Inc.  | USD      | 5,806                      | 929,177                | 0.65               |
| Acuity Brands, Inc.   | USD      | 515                        | 116,017                | 0.08               |
| Adobe, Inc.   | USD      | 707                        | 366,472                | 0.26               |
| Advanced Micro Devices, Inc.  | USD      | 1,442                      | 218,248                | 0.15               |
| AGCO Corp.  | USD      | 1,696                      | 154,891                | 0.11               |
| Airbnb, Inc. 'A'  | USD      | 3,095                      | 437,877                | 0.31               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Align Technology, Inc.  | USD      | 167                        | 37,620                 | 0.03               |
| Allstate Corp. (The)  | USD      | 2,314                      | 344,720                | 0.24               |
| Ally Financial, Inc.  | USD      | 6,276                      | 232,301                | 0.16               |
| Alnylam Pharmaceuticals, Inc.   | USD      | 657                        | 148,963                | 0.10               |
| Alphabet, Inc. 'A'  | USD      | 14,607                     | 2,482,543              | 1.73               |
| Alphabet, Inc. 'C'  | USD      | 11,838                     | 2,025,963              | 1.41               |
| Amazon.com, Inc.  | USD      | 21,575                     | 3,890,244              | 2.71               |
| American Express Co.  | USD      | 2,623                      | 566,695                | 0.40               |
| American Homes 4 Rent, REIT 'A'   | USD      | 780                        | 27,044                 | 0.02               |
| American International Group, Inc.  | USD      | 4,172                      | 288,994                | 0.20               |
| Ameriprise Financial, Inc.  | USD      | 931                        | 371,088                | 0.26               |
| AMETEK, Inc.  | USD      | 543                        | 84,463                 | 0.06               |
| Amgen, Inc.   | USD      | 1,222                      | 356,253                | 0.25               |
| Amphenol Corp. 'A'  | USD      | 974                        | 61,225                 | 0.04               |
| Analog Devices, Inc.  | USD      | 1,150                      | 244,926                | 0.17               |
| ANSYS, Inc.   | USD      | 200                        | 59,995                 | 0.04               |
| Apple, Inc.   | USD      | 31,483                     | 6,187,030              | 4.31               |
| Applied Materials, Inc.   | USD      | 2,640                      | 581,305                | 0.41               |
| Archer-Daniels-Midland Co.  | USD      | 1,184                      | 66,781                 | 0.05               |
| Arista Networks, Inc.   | USD      | 170                        | 55,593                 | 0.04               |
| Assurant, Inc.  | USD      | 1,762                      | 273,322                | 0.19               |
| AT&T, Inc.  | USD      | 23,012                     | 410,319                | 0.29               |
| Atlassian Corp. 'A'   | USD      | 351                        | 57,929                 | 0.04               |
| Autodesk, Inc.  | USD      | 496                        | 114,519                | 0.08               |
| Automatic Data Processing, Inc.   | USD      | 864                        | 192,422                | 0.13               |
| AvalonBay Communities, Inc., REIT   | USD      | 1,860                      | 359,053                | 0.25               |
| Avery Dennison Corp.  | USD      | 185                        | 37,742                 | 0.03               |
| Axon Enterprise, Inc.   | USD      | 983                        | 269,874                | 0.19               |
| Baker Hughes Co. 'A'  | USD      | 9,030                      | 296,324                | 0.21               |
| Ball Corp.  | USD      | 4,948                      | 277,097                | 0.19               |
| Bank of America Corp.   | USD      | 10,413                     | 386,401                | 0.27               |
| Bank of New York Mellon Corp. (The)   | USD      | 7,058                      | 394,405                | 0.27               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 1,903                      | 722,314                | 0.50               |
| BILL Holdings, Inc.   | USD      | 215                        | 10,556                 | 0.01               |
| Biogen, Inc.  | USD      | 1,297                      | 280,542                | 0.20               |
| BioMarin Pharmaceutical, Inc.   | USD      | 434                        | 33,339                 | 0.02               |
| BlackRock, Inc.   | USD      | 345                        | 253,441                | 0.18               |
| Block, Inc. 'A'   | USD      | 5,284                      | 317,952                | 0.22               |
| Booking Holdings, Inc.  | USD      | 120                        | 443,555                | 0.31               |
| BorgWarner, Inc.  | USD      | 370                        | 11,130                 | 0.01               |
| Boston Properties, Inc., REIT   | USD      | 346                        | 19,874                 | 0.01               |
| Boston Scientific Corp.   | USD      | 3,333                      | 239,491                | 0.17               |
| Bristol-Myers Squibb Co.  | USD      | 12,046                     | 466,779                | 0.33               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Broadcom, Inc.  | USD      | 690                        | 1,033,651              | 0.72               |
| Broadridge Financial Solutions, Inc.  | USD      | 1,211                      | 222,596                | 0.16               |
| Brown & Brown, Inc.   | USD      | 2,858                      | 238,427                | 0.17               |
| Builders FirstSource, Inc.  | USD      | 1,767                      | 228,197                | 0.16               |
| Cadence Design Systems, Inc.  | USD      | 1,203                      | 345,438                | 0.24               |
| Capital One Financial Corp.   | USD      | 862                        | 111,354                | 0.08               |
| Cardinal Health, Inc.   | USD      | 2,505                      | 229,803                | 0.16               |
| Carlisle Cos., Inc.   | USD      | 768                        | 290,367                | 0.20               |
| Caterpillar, Inc.   | USD      | 1,156                      | 359,285                | 0.25               |
| Cboe Global Markets, Inc.   | USD      | 1,985                      | 314,970                | 0.22               |
| CBRE Group, Inc. 'A'  | USD      | 3,914                      | 325,427                | 0.23               |
| Cencora, Inc.   | USD      | 296                        | 62,224                 | 0.04               |
| Centene Corp.   | USD      | 5,597                      | 346,239                | 0.24               |
| Chesapeake Energy Corp.   | USD      | 255                        | 19,555                 | 0.01               |
| Chevron Corp.   | USD      | 2,269                      | 331,157                | 0.23               |
| Chipotle Mexican Grill, Inc. 'A'  | USD      | 4,750                      | 277,665                | 0.19               |
| Chord Energy Corp.  | USD      | 143                        | 22,373                 | 0.02               |
| Church & Dwight Co., Inc.   | USD      | 616                        | 59,591                 | 0.04               |
| Cigna Group (The)   | USD      | 1,506                      | 464,510                | 0.32               |
| Cincinnati Financial Corp.  | USD      | 336                        | 37,025                 | 0.03               |
| Cisco Systems, Inc.   | USD      | 2,302                      | 102,046                | 0.07               |
| Citigroup, Inc.   | USD      | 6,920                      | 409,744                | 0.29               |
| Clorox Co. (The)  | USD      | 2,362                      | 300,762                | 0.21               |
| CME Group, Inc.   | USD      | 1,612                      | 295,703                | 0.21               |
| Coca-Cola Co. (The)   | USD      | 6,277                      | 372,784                | 0.26               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 375                        | 23,793                 | 0.02               |
| Colgate-Palmolive Co.   | USD      | 5,061                      | 458,241                | 0.32               |
| ConocoPhillips  | USD      | 5,421                      | 578,543                | 0.40               |
| Consolidated Edison, Inc.   | USD      | 4,082                      | 340,576                | 0.24               |
| Constellation Energy Corp.  | USD      | 629                        | 117,537                | 0.08               |
| Corebridge Financial, Inc.  | USD      | 10,299                     | 279,829                | 0.19               |
| CoStar Group, Inc.  | USD      | 963                        | 66,617                 | 0.05               |
| Costco Wholesale Corp.  | USD      | 1,148                      | 910,463                | 0.63               |
| Coterra Energy, Inc.  | USD      | 12,770                     | 317,776                | 0.22               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 1,400                      | 500,551                | 0.35               |
| Cummins, Inc.   | USD      | 1,406                      | 363,297                | 0.25               |
| Datadog, Inc. 'A'   | USD      | 3,388                      | 409,974                | 0.29               |
| Deckers Outdoor Corp.   | USD      | 337                        | 304,361                | 0.21               |
| Dell Technologies, Inc. 'C'   | USD      | 2,889                      | 371,749                | 0.26               |
| Devon Energy Corp.  | USD      | 4,686                      | 207,246                | 0.14               |
| Diamondback Energy, Inc.  | USD      | 385                        | 71,913                 | 0.05               |
| Dick's Sporting Goods, Inc.   | USD      | 144                        | 28,867                 | 0.02               |
| Digital Realty Trust, Inc., REIT  | USD      | 1,833                      | 260,049                | 0.18               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| DocuSign, Inc. 'A'  | USD      | 6,156                      | 307,297                | 0.21               |
| Domino's Pizza, Inc.  | USD      | 59                         | 28,424                 | 0.02               |
| DoorDash, Inc. 'A'  | USD      | 3,116                      | 316,266                | 0.22               |
| DraftKings, Inc. 'A'  | USD      | 1,194                      | 42,524                 | 0.03               |
| Dropbox, Inc. 'A'   | USD      | 13,880                     | 291,004                | 0.20               |
| Duke Energy Corp.   | USD      | 4,709                      | 440,385                | 0.31               |
| DuPont de Nemours, Inc.   | USD      | 4,716                      | 354,179                | 0.25               |
| eBay, Inc.  | USD      | 6,543                      | 327,959                | 0.23               |
| Ecolab, Inc.  | USD      | 1,845                      | 409,713                | 0.29               |
| Edison International  | USD      | 1,140                      | 76,383                 | 0.05               |
| Electronic Arts, Inc.   | USD      | 2,731                      | 355,036                | 0.25               |
| Elevance Health, Inc.   | USD      | 749                        | 378,683                | 0.26               |
| Eli Lilly & Co.   | USD      | 1,512                      | 1,277,289              | 0.89               |
| EMCOR Group, Inc.   | USD      | 113                        | 38,492                 | 0.03               |
| Entergy Corp.   | USD      | 2,167                      | 216,346                | 0.15               |
| Equitable Holdings, Inc.  | USD      | 735                        | 28,022                 | 0.02               |
| Equity Residential, REIT  | USD      | 5,213                      | 337,270                | 0.24               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 170                        | 16,877                 | 0.01               |
| Etsy, Inc.  | USD      | 225                        | 12,382                 | 0.01               |
| Exelon Corp.  | USD      | 2,309                      | 74,565                 | 0.05               |
| Expedia Group, Inc.   | USD      | 1,046                      | 122,963                | 0.09               |
| Extra Space Storage, Inc., REIT   | USD      | 485                        | 70,328                 | 0.05               |
| Exxon Mobil Corp.   | USD      | 9,738                      | 1,045,989              | 0.73               |
| F5, Inc.  | USD      | 1,029                      | 165,360                | 0.12               |
| Fair Isaac Corp.  | USD      | 57                         | 79,173                 | 0.06               |
| FedEx Corp.   | USD      | 337                        | 94,281                 | 0.07               |
| Fiserv, Inc.  | USD      | 2,110                      | 293,421                | 0.20               |
| Ford Motor Co.  | USD      | 33,234                     | 388,854                | 0.27               |
| Fortinet, Inc.  | USD      | 6,554                      | 368,565                | 0.26               |
| Fortive Corp.   | USD      | 833                        | 57,593                 | 0.04               |
| Fortune Brands Innovations, Inc.  | USD      | 2,693                      | 163,176                | 0.11               |
| GE Vernova, Inc.  | USD      | 621                        | 99,377                 | 0.07               |
| General Electric Co.  | USD      | 2,508                      | 372,005                | 0.26               |
| General Mills, Inc.   | USD      | 508                        | 29,985                 | 0.02               |
| General Motors Co.  | USD      | 2,888                      | 125,194                | 0.09               |
| Gilead Sciences, Inc.   | USD      | 7,635                      | 488,768                | 0.34               |
| GoDaddy, Inc. 'A'   | USD      | 248                        | 32,329                 | 0.02               |
| Goldman Sachs Group, Inc. (The)   | USD      | 1,166                      | 492,097                | 0.34               |
| H&R Block, Inc.   | USD      | 4,124                      | 208,672                | 0.15               |
| Halliburton Co.   | USD      | 9,755                      | 307,463                | 0.21               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 3,618                      | 339,402                | 0.24               |
| HEICO Corp.   | USD      | 101                        | 21,073                 | 0.01               |
| Hewlett Packard Enterprise Co.  | USD      | 2,206                      | 43,575                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Hilton Worldwide Holdings, Inc.   | USD      | 1,820                      | 370,538                | 0.26               |
| Hologic, Inc.   | USD      | 405                        | 28,058                 | 0.02               |
| Home Depot, Inc. (The)  | USD      | 1,002                      | 321,837                | 0.22               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 1,248                      | 20,937                 | 0.01               |
| Howmet Aerospace, Inc.  | USD      | 293                        | 21,223                 | 0.01               |
| HP, Inc.  | USD      | 2,159                      | 70,546                 | 0.05               |
| HubSpot, Inc.   | USD      | 422                        | 232,229                | 0.16               |
| Huntington Ingalls Industries, Inc.   | USD      | 1,263                      | 290,287                | 0.20               |
| Incyte Corp.  | USD      | 4,798                      | 271,383                | 0.19               |
| Ingersoll Rand, Inc.  | USD      | 4,110                      | 348,358                | 0.24               |
| International Business Machines Corp.   | USD      | 1,880                      | 303,379                | 0.21               |
| International Flavors & Fragrances, Inc.  | USD      | 1,783                      | 158,395                | 0.11               |
| Intuit, Inc.  | USD      | 1,175                      | 720,524                | 0.50               |
| Intuitive Surgical, Inc.  | USD      | 361                        | 149,840                | 0.10               |
| Invitation Homes, Inc., REIT  | USD      | 1,406                      | 47,083                 | 0.03               |
| Johnson & Johnson   | USD      | 2,730                      | 372,304                | 0.26               |
| JPMorgan Chase & Co.  | USD      | 8,158                      | 1,539,573              | 1.07               |
| Juniper Networks, Inc.  | USD      | 553                        | 18,813                 | 0.01               |
| Kellanova   | USD      | 5,718                      | 307,734                | 0.21               |
| Kenvue, Inc.  | USD      | 4,410                      | 74,806                 | 0.05               |
| Keurig Dr Pepper, Inc.  | USD      | 11,147                     | 347,385                | 0.24               |
| Kimberly-Clark Corp.  | USD      | 2,131                      | 274,788                | 0.19               |
| KKR & Co., Inc. 'A'   | USD      | 933                        | 91,616                 | 0.06               |
| KLA Corp.   | USD      | 311                        | 239,256                | 0.17               |
| Kraft Heinz Co. (The)   | USD      | 10,413                     | 313,046                | 0.22               |
| Kroger Co. (The)  | USD      | 5,699                      | 265,501                | 0.18               |
| Kyndryl Holdings, Inc.  | USD      | 1                          | 25                     | –                  |
| Lam Research Corp.  | USD      | 612                        | 608,060                | 0.42               |
| Las Vegas Sands Corp.   | USD      | 544                        | 22,460                 | 0.02               |
| Leidos Holdings, Inc.   | USD      | 2,384                      | 324,495                | 0.23               |
| Lennar Corp. 'A'  | USD      | 2,468                      | 345,117                | 0.24               |
| Lennox International, Inc.  | USD      | 435                        | 217,137                | 0.15               |
| Liberty Media Corp-Liberty Formula One 'C'  | USD      | 311                        | 20,847                 | 0.01               |
| Lockheed Martin Corp.   | USD      | 516                        | 224,888                | 0.16               |
| Loews Corp.   | USD      | 3,052                      | 212,836                | 0.15               |
| Manhattan Associates, Inc.  | USD      | 101                        | 23,247                 | 0.02               |
| ManpowerGroup, Inc.   | USD      | 1,589                      | 103,487                | 0.07               |
| Marathon Petroleum Corp.  | USD      | 840                        | 135,968                | 0.09               |
| Martin Marietta Materials, Inc.   | USD      | 496                        | 250,742                | 0.17               |
| Marvell Technology, Inc.  | USD      | 311                        | 20,284                 | 0.01               |
| Masco Corp.   | USD      | 664                        | 41,305                 | 0.03               |
| Mastercard, Inc. 'A'  | USD      | 943                        | 388,163                | 0.27               |
| McKesson Corp.  | USD      | 830                        | 452,301                | 0.32               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| MercadoLibre, Inc.  | USD      | 95                         | 145,671                | 0.10               |
| Merck & Co., Inc.   | USD      | 8,150                      | 941,423                | 0.66               |
| Meta Platforms, Inc. 'A'  | USD      | 5,063                      | 2,381,960              | 1.66               |
| MGM Resorts International   | USD      | 632                        | 26,206                 | 0.02               |
| Micron Technology, Inc.   | USD      | 2,427                      | 297,852                | 0.21               |
| Microsoft Corp.   | USD      | 15,179                     | 6,330,071              | 4.41               |
| Moderna, Inc.   | USD      | 555                        | 61,494                 | 0.04               |
| Molina Healthcare, Inc.   | USD      | 96                         | 26,630                 | 0.02               |
| Molson Coors Beverage Co. 'B'   | USD      | 4,678                      | 221,864                | 0.15               |
| Mondelez International, Inc. 'A'  | USD      | 647                        | 39,505                 | 0.03               |
| Monolithic Power Systems, Inc.  | USD      | 114                        | 87,401                 | 0.06               |
| Morgan Stanley  | USD      | 2,843                      | 257,813                | 0.18               |
| NetApp, Inc.  | USD      | 2,964                      | 356,205                | 0.25               |
| Netflix, Inc.   | USD      | 1,478                      | 930,695                | 0.65               |
| Neurocrine Biosciences, Inc.  | USD      | 2,211                      | 284,011                | 0.20               |
| Northern Trust Corp.  | USD      | 489                        | 38,317                 | 0.03               |
| NRG Energy, Inc.  | USD      | 519                        | 37,704                 | 0.03               |
| Nucor Corp.   | USD      | 2,044                      | 301,484                | 0.21               |
| NVIDIA Corp.  | USD      | 55,940                     | 6,448,171              | 4.50               |
| Okta, Inc. 'A'  | USD      | 389                        | 33,976                 | 0.02               |
| ONEOK, Inc.   | USD      | 1,030                      | 78,373                 | 0.05               |
| Oracle Corp.  | USD      | 2,562                      | 337,536                | 0.24               |
| O'Reilly Automotive, Inc.   | USD      | 137                        | 134,994                | 0.09               |
| Ovintiv, Inc.   | USD      | 351                        | 15,350                 | 0.01               |
| Owens Corning   | USD      | 1,285                      | 208,286                | 0.15               |
| PACCAR, Inc.  | USD      | 3,707                      | 356,052                | 0.25               |
| Parker-Hannifin Corp.   | USD      | 293                        | 138,281                | 0.10               |
| PepsiCo, Inc.   | USD      | 2,500                      | 384,721                | 0.27               |
| Pinterest, Inc. 'A'   | USD      | 8,560                      | 351,984                | 0.25               |
| PPL Corp.   | USD      | 1,737                      | 44,813                 | 0.03               |
| Procter & Gamble Co. (The)  | USD      | 4,864                      | 748,468                | 0.52               |
| Prologis, Inc., REIT  | USD      | 1,460                      | 152,995                | 0.11               |
| Prudential Financial, Inc.  | USD      | 3,248                      | 355,151                | 0.25               |
| Public Service Enterprise Group, Inc.   | USD      | 1,141                      | 78,462                 | 0.05               |
| PulteGroup, Inc.  | USD      | 3,078                      | 316,200                | 0.22               |
| Qorvo, Inc.   | USD      | 2,820                      | 305,326                | 0.21               |
| QUALCOMM, Inc.  | USD      | 4,006                      | 744,497                | 0.52               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 546                        | 535,444                | 0.37               |
| Republic Services, Inc. 'A'   | USD      | 361                        | 65,460                 | 0.05               |
| Robinhood Markets, Inc. 'A'   | USD      | 1,295                      | 27,441                 | 0.02               |
| ROBLOX Corp. 'A'  | USD      | 736                        | 25,553                 | 0.02               |
| Roper Technologies, Inc.  | USD      | 168                        | 88,355                 | 0.06               |
| Ross Stores, Inc.   | USD      | 832                        | 112,812                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| RPM International, Inc.   | USD      | 230                        | 23,108                 | 0.02               |
| S&P Global, Inc.  | USD      | 681                        | 283,393                | 0.20               |
| Salesforce, Inc.  | USD      | 3,521                      | 844,646                | 0.59               |
| SBA Communications Corp., REIT 'A'  | USD      | 1,729                      | 316,681                | 0.22               |
| ServiceNow, Inc.  | USD      | 773                        | 567,386                | 0.40               |
| Simon Property Group, Inc., REIT  | USD      | 2,138                      | 302,821                | 0.21               |
| Snap, Inc., CDI 'A'   | USD      | 1,941                      | 30,082                 | 0.02               |
| Solventum Corp.   | USD      | 291                        | 14,358                 | 0.01               |
| SS&C Technologies Holdings, Inc.  | USD      | 3,354                      | 196,123                | 0.14               |
| State Street Corp.  | USD      | 4,564                      | 315,126                | 0.22               |
| Steel Dynamics, Inc.  | USD      | 1,464                      | 176,896                | 0.12               |
| Stryker Corp.   | USD      | 1,143                      | 362,870                | 0.25               |
| Synchrony Financial   | USD      | 6,858                      | 301,963                | 0.21               |
| T Rowe Price Group, Inc.  | USD      | 108                        | 11,620                 | 0.01               |
| Target Corp.  | USD      | 1,776                      | 245,318                | 0.17               |
| Tesla, Inc.   | USD      | 4,013                      | 740,931                | 0.52               |
| Textron, Inc.   | USD      | 3,396                      | 272,060                | 0.19               |
| Thermo Fisher Scientific, Inc.  | USD      | 134                        | 69,141                 | 0.05               |
| TJX Cos., Inc. (The)  | USD      | 1,932                      | 198,473                | 0.14               |
| Travelers Cos., Inc. (The)  | USD      | 482                        | 91,448                 | 0.06               |
| Tyson Foods, Inc. 'A'   | USD      | 1,974                      | 105,243                | 0.07               |
| Uber Technologies, Inc.   | USD      | 7,006                      | 475,107                | 0.33               |
| United Rentals, Inc.  | USD      | 155                        | 93,532                 | 0.07               |
| United Therapeutics Corp.   | USD      | 1,265                      | 375,989                | 0.26               |
| UnitedHealth Group, Inc.  | USD      | 1,208                      | 574,001                | 0.40               |
| Universal Health Services, Inc. 'B'   | USD      | 133                        | 22,949                 | 0.02               |
| Veeva Systems, Inc. 'A'   | USD      | 1,734                      | 296,095                | 0.21               |
| Veralto Corp.   | USD      | 389                        | 34,652                 | 0.02               |
| Verisk Analytics, Inc. 'A'  | USD      | 152                        | 38,229                 | 0.03               |
| Verizon Communications, Inc.  | USD      | 16,986                     | 653,606                | 0.46               |
| Vertex Pharmaceuticals, Inc.  | USD      | 1,225                      | 535,742                | 0.37               |
| Vertiv Holdings Co. 'A'   | USD      | 771                        | 62,277                 | 0.04               |
| Viatis, Inc.  | USD      | 1,730                      | 17,159                 | 0.01               |
| VICI Properties, Inc., REIT 'A'   | USD      | 10,168                     | 271,716                | 0.19               |
| Visa, Inc. 'A'  | USD      | 2,071                      | 507,185                | 0.35               |
| Vistra Corp.  | USD      | 801                        | 64,259                 | 0.04               |
| Vulcan Materials Co.  | USD      | 1,516                      | 351,760                | 0.25               |
| Walmart, Inc.   | USD      | 6,004                      | 379,315                | 0.26               |
| Walt Disney Co. (The)   | USD      | 4,199                      | 389,007                | 0.27               |
| Waste Management, Inc.  | USD      | 934                        | 185,920                | 0.13               |
| Wells Fargo & Co.   | USD      | 1,092                      | 60,512                 | 0.04               |
| Western Union Co. (The)   | USD      | 22,148                     | 252,530                | 0.18               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 2,244                      | 330,921                | 0.23               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Williams-Sonoma, Inc.   | USD      | 740                        | 194,965                | 0.14               |
| Workday, Inc. 'A'   | USD      | 1,918                      | 400,082                | 0.28               |
| WW Grainger, Inc.   | USD      | 72                         | 60,612                 | 0.04               |
| Xcel Energy, Inc.   | USD      | 550                        | 27,409                 | 0.02               |
| Xerox Holdings Corp.  | USD      | 17,510                     | 189,845                | 0.13               |
| Zimmer Biomet Holdings, Inc.  | USD      | 1,580                      | 159,998                | 0.11               |
| Zoom Video Communications, Inc. 'A'   | USD      | 4,192                      | 231,513                | 0.16               |
| Zscaler, Inc.   | USD      | 1,663                      | 298,215                | 0.21               |
|   |          |                            | 98,115,443             | 68.41              |
| Total Equities  |          |                            | 142,647,378            | 99.46              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 142,647,378            | 99.46              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Warrants  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Constellation Software, Inc. 31/03/2040*  | CAD      | 65                         | –                      | –                  |
|   |          |                            | –                      | –                  |
| Total Warrants  |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments  |          |                            | –                      | –                  |
| <b>Total Investments</b>  |          |                            | <b>142,647,378</b>     | <b>99.46</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>19,142</b>          | <b>0.01</b>        |
| <b>Cash</b>   |          |                            | <b>565,684</b>         | <b>0.39</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>191,856</b>         | <b>0.14</b>        |
| <b>Total net assets</b>   |          |                            | <b>143,424,060</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2024

#### 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, 20/09/2024                             | 3                      | USD      | 772,778                   | 1,733                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,733</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,733</b>                     | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 898,413                    | 1,475,351              | 0.62               |
| CPFL Energia SA   | BRL      | 359,100                    | 1,974,362              | 0.83               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 1,604,310                  | 8,741,936              | 3.69               |
| Klabin SA   | BRL      | 823,370                    | 2,965,414              | 1.25               |
| Raizen SA Preference  | BRL      | 5,576,600                  | 2,763,484              | 1.17               |
| Sendas Distribuidora S/A  | BRL      | 1,261,800                  | 2,191,677              | 0.93               |
| TIM SA  | BRL      | 1,498,200                  | 3,996,554              | 1.69               |
|   |          |                            | <u>24,108,778</u>      | <u>10.18</u>       |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 1,400,500                  | 11,799,736             | 4.98               |
| China Resources Land Ltd.   | HKD      | 1,668,500                  | 5,294,084              | 2.24               |
| ENN Energy Holdings Ltd.  | HKD      | 456,200                    | 3,508,358              | 1.48               |
| iQIYI, Inc., ADR  | USD      | 1,213,213                  | 4,154,413              | 1.76               |
| Vipshop Holdings Ltd., ADR  | USD      | 384,450                    | 4,670,435              | 1.97               |
| Xinyi Solar Holdings Ltd.   | HKD      | 5,583,217                  | 2,622,268              | 1.11               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 2,884,000                  | 3,401,829              | 1.44               |
|   |          |                            | <u>35,451,123</u>      | <u>14.98</u>       |
| <i>Chile</i>  |          |                            |                        |                    |
| Cencosud SA   | CLP      | 2,065,104                  | 3,623,343              | 1.53               |
|   |          |                            | <u>3,623,343</u>       | <u>1.53</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 202,600                    | 4,683,736              | 1.98               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 1,856,600                  | 5,791,072              | 2.45               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 3,902,000                  | 4,523,338              | 1.91               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 1,072,000                  | 4,535,218              | 1.92               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 1,445,600                  | 3,584,811              | 1.51               |
|   |          |                            | <u>23,118,175</u>      | <u>9.77</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 1,078,614                  | 1,643,269              | 0.69               |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 1,377,494                  | 2,783,915              | 1.18               |
|   |          |                            | <u>4,427,184</u>       | <u>1.87</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 90,968                     | 4,221,025              | 1.78               |
| Richter Gedeon Nyrt.  | HUF      | 55,006                     | 1,334,323              | 0.57               |
|   |          |                            | <u>5,555,348</u>       | <u>2.35</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Bandhan Bank Ltd., Reg. S, 144A   | INR      | 1,598,008                  | 3,643,729              | 1.54               |
| HCL Technologies Ltd.   | INR      | 216,283                    | 3,532,334              | 1.49               |
| HDFC Bank Ltd., ADR   | USD      | 108,088                    | 6,487,801              | 2.74               |
| Petronet LNG Ltd.   | INR      | 653,504                    | 2,414,886              | 1.02               |
|   |          |                            | <u>16,078,750</u>      | <u>6.79</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 20,818,367                 | 5,456,661              | 2.30               |
|   |          |                            | <u>5,456,661</u>       | <u>2.30</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 868,100                    | 6,314,909              | 2.67               |
|   |          |                            | <u>6,314,909</u>       | <u>2.67</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Prosus NV   | EUR      | 189,874                    | 6,315,209              | 2.67               |
|   |          |                            | <u>6,315,209</u>       | <u>2.67</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Naspers Ltd. 'N'  | ZAR      | 30,159                     | 5,497,340              | 2.32               |
|   |          |                            | <u>5,497,340</u>       | <u>2.32</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 7,030                      | 1,837,004              | 0.78               |
| Coway Co. Ltd.  | KRW      | 38,678                     | 1,683,176              | 0.71               |
| Hana Financial Group, Inc.  | KRW      | 214,109                    | 8,809,556              | 3.72               |
| Hyundai Mobis Co. Ltd.  | KRW      | 44,259                     | 7,545,186              | 3.19               |
| LG Chem Ltd. Preference   | KRW      | 1,527                      | 249,452                | 0.10               |
| LG Chem Ltd.  | KRW      | 18,560                     | 4,346,667              | 1.84               |
| LG Electronics, Inc. Preference   | KRW      | 7,024                      | 231,870                | 0.10               |
| LG Electronics, Inc.  | KRW      | 69,208                     | 5,202,574              | 2.20               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 124,524                    | 5,368,347              | 2.27               |
| Samsung Electronics Co. Ltd.  | KRW      | 225,939                    | 12,481,857             | 5.27               |
| Samsung SDI Co. Ltd.  | KRW      | 18,132                     | 4,350,903              | 1.84               |
| SK Square Co. Ltd.  | KRW      | 9,284                      | 629,311                | 0.26               |
|   |          |                            | <u>52,735,903</u>      | <u>22.28</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| CTBC Financial Holding Co. Ltd.   | TWD      | 5,494,000                  | 5,980,812              | 2.53               |
| Giant Manufacturing Co. Ltd.  | TWD      | 695,031                    | 4,237,850              | 1.79               |

## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Micro-Star International Co. Ltd.   | TWD      | 703,000                    | 3,598,992                 | 1.52                 |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 849,000                    | 23,587,961                | 9.96                 |
|   |          |                            | <u>37,405,615</u>         | <u>15.80</u>         |
| <i>Thailand</i>   |          |                            |                           |                      |
| Kasikornbank PCL, NVDR  | THB      | 1,443,400                  | 4,605,751                 | 1.95                 |
|   |          |                            | <u>4,605,751</u>          | <u>1.95</u>          |
| <i>United Arab Emirates</i>   |          |                            |                           |                      |
| Alef Education Holding plc  | AED      | 520,115                    | 162,514                   | 0.07                 |
|   |          |                            | <u>162,514</u>            | <u>0.07</u>          |
| <i>Vietnam</i>  |          |                            |                           |                      |
| Vinhomes JSC, Reg. S, 144A  | VND      | 1,724,800                  | 2,380,329                 | 1.00                 |
|   |          |                            | <u>2,380,329</u>          | <u>1.00</u>          |
| Total Equities  |          |                            | <u>233,236,932</u>        | <u>98.53</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>233,236,932</u>        | <u>98.53</u>         |
| Other transferable securities and money market instruments  |          |                            |                           |                      |
| Equities  |          |                            |                           |                      |
| <i>Russia</i>   |          |                            |                           |                      |
| Mobile TeleSystems PJSC*  | RUB      | 108,144                    | –                         | –                    |
|   |          |                            | <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>  |          |                            | <b><u>233,236,932</u></b> | <b><u>98.53</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>417,956</u></b>     | <b><u>0.18</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>3,530,656</u></b>   | <b><u>1.49</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(479,466)</u></b>   | <b><u>(0.20)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>236,706,078</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR  | 1,144            | USD           | 1,224       | 15/07/2024    | HSBC         | 3                          | –               |
| HKD  | 7,466            | USD           | 956         | 15/07/2024    | BNP Paribas  | –                          | –               |
| HKD  | 8,501            | USD           | 1,089       | 15/07/2024    | HSBC         | –                          | –               |
| INR  | 1,058,504        | USD           | 12,662      | 16/07/2024    | J.P. Morgan  | 30                         | –               |
| USD  | 792              | AED           | 2,907       | 15/07/2024    | HSBC         | –                          | –               |
| USD  | 15,802           | BRL           | 84,853      | 16/07/2024    | Barclays     | 513                        | –               |
| USD  | 8,269            | BRL           | 44,415      | 16/07/2024    | HSBC         | 267                        | –               |
| USD  | 1,202            | CLP           | 1,129,900   | 17/07/2024    | BNP Paribas  | 5                          | –               |
| USD  | 4,924            | CLP           | 4,480,416   | 17/07/2024    | J.P. Morgan  | 167                        | –               |
| USD  | 4,514            | CNY           | 32,127      | 16/07/2024    | Barclays     | 10                         | –               |
| USD  | 3,827            | CNY           | 27,252      | 16/07/2024    | J.P. Morgan  | 8                          | –               |
| USD  | 2,393            | EUR           | 2,223       | 15/07/2024    | Barclays     | 9                          | –               |
| USD  | 2,392            | EUR           | 2,222       | 15/07/2024    | Barclays     | 9                          | –               |
| USD  | 7,526            | EUR           | 6,978       | 15/07/2024    | BNP Paribas  | 40                         | –               |
| USD  | 22,963           | HKD           | 179,207     | 15/07/2024    | Barclays     | 1                          | –               |
| USD  | 22,954           | HKD           | 179,131     | 15/07/2024    | Barclays     | –                          | –               |
| USD  | 2,635            | HKD           | 20,560      | 15/07/2024    | BNP Paribas  | –                          | –               |
| USD  | 6,230            | HUF           | 2,289,873   | 15/07/2024    | BNP Paribas  | 17                         | –               |
| USD  | 4,760            | IDR           | 77,645,577  | 16/07/2024    | HSBC         | 13                         | –               |
| USD  | 50,607           | KRW           | 69,520,695  | 16/07/2024    | J.P. Morgan  | 120                        | –               |
| USD  | 3,925            | THB           | 143,723     | 15/07/2024    | HSBC         | 4                          | –               |
| USD  | 42,148           | TWD           | 1,361,257   | 16/07/2024    | HSBC         | 183                        | –               |
| USD  | 25,646           | TWD           | 829,433     | 16/07/2024    | J.P. Morgan  | 78                         | –               |
| VND  | 61,915,116       | USD           | 2,425       | 16/07/2024    | J.P. Morgan  | 6                          | –               |
| ZAR  | 104,309          | USD           | 5,648       | 15/07/2024    | BNP Paribas  | 55                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |              | <b>1,538</b>               | <b>–</b>        |
| BRL  | 54,556           | USD           | 10,067      | 16/07/2024    | J.P. Morgan  | (244)                      | –               |
| CLP  | 3,478,158        | USD           | 3,777       | 17/07/2024    | BNP Paribas  | (86)                       | –               |
| CNY  | 25,376           | USD           | 3,567       | 16/07/2024    | J.P. Morgan  | (10)                       | –               |
| HKD  | 19,770           | USD           | 2,534       | 15/07/2024    | BNP Paribas  | –                          | –               |
| HUF  | 560,277          | USD           | 1,522       | 15/07/2024    | BNP Paribas  | (2)                        | –               |
| IDR  | 61,719,988       | USD           | 3,791       | 16/07/2024    | J.P. Morgan  | (17)                       | –               |
| KRW  | 53,688,858       | USD           | 39,068      | 16/07/2024    | Barclays     | (80)                       | –               |
| THB  | 109,580          | USD           | 2,997       | 15/07/2024    | HSBC         | (7)                        | –               |
| TWD  | 983,295          | USD           | 30,442      | 16/07/2024    | J.P. Morgan  | (129)                      | –               |
| USD  | 876              | CLP           | 831,146     | 17/07/2024    | BNP Paribas  | (4)                        | –               |
| USD  | 861              | HKD           | 6,717       | 15/07/2024    | BNP Paribas  | –                          | –               |
| USD  | 3,811            | IDR           | 62,898,510  | 16/07/2024    | HSBC         | (32)                       | –               |
| USD  | 15,060           | INR           | 1,259,658   | 16/07/2024    | HSBC         | (44)                       | –               |
| USD  | 6,984            | INR           | 583,815     | 16/07/2024    | J.P. Morgan  | (16)                       | –               |
| USD  | 2,636            | KRW           | 3,654,124   | 16/07/2024    | HSBC         | (16)                       | –               |
| USD  | 36,769           | KRW           | 50,759,430  | 16/07/2024    | J.P. Morgan  | (80)                       | –               |
| USD  | 2,673            | MXN           | 50,126      | 15/07/2024    | Barclays     | (59)                       | –               |
| USD  | 2,671            | MXN           | 50,088      | 15/07/2024    | Barclays     | (59)                       | –               |
| USD  | 717              | MXN           | 13,241      | 15/07/2024    | J.P. Morgan  | (5)                        | –               |
| USD  | 3,779            | THB           | 139,058     | 15/07/2024    | Barclays     | (14)                       | –               |

## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2024

#### 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 |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| USD   | 3,069               | VND              | 78,474,368  | 16/07/2024       | HSBC         | (12)                             | –                  |
| USD   | 1,667               | VND              | 42,635,854  | 16/07/2024       | J.P. Morgan  | (7)                              | –                  |
| USD   | 11,465              | ZAR              | 213,935     | 15/07/2024       | HSBC         | (223)                            | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(1,146)</b>                   | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |             |                  |              | <b>392</b>                       | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Credicorp Ltd.  | USD      | 1,982                      | 319,756                | 0.15               |
| Kunlun Energy Co. Ltd.  | HKD      | 370,000                    | 383,866                | 0.17               |
| Orient Overseas International Ltd.  | HKD      | 8,500                      | 137,940                | 0.06               |
|   |          |                            | <u>841,562</u>         | <u>0.38</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco Bradesco SA   | BRL      | 49,289                     | 99,298                 | 0.04               |
| Banco BTG Pactual SA  | BRL      | 34,300                     | 190,876                | 0.09               |
| Banco do Brasil SA  | BRL      | 183,800                    | 883,850                | 0.40               |
| BB Seguridade Participacoes SA  | BRL      | 2,100                      | 12,450                 | 0.01               |
| CCR SA  | BRL      | 27,500                     | 57,629                 | 0.03               |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR                                   | USD      | 10,263                     | 138,037                | 0.06               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 392,949                    | 699,667                | 0.31               |
| Cia Paranaense de Energia - Copel, ADR Preference   | USD      | 7,915                      | 52,951                 | 0.02               |
| Cia Siderurgica Nacional SA   | BRL      | 124,400                    | 289,138                | 0.13               |
| Cosan SA  | BRL      | 30,400                     | 74,106                 | 0.03               |
| CPFL Energia SA   | BRL      | 52,300                     | 308,182                | 0.14               |
| EcoRodovias Infraestrutura e Logistica SA   | BRL      | 397,000                    | 471,730                | 0.21               |
| Gerdau SA Preference  | BRL      | 34,800                     | 115,155                | 0.05               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 83,660                     | 488,574                | 0.22               |
| Itau Unibanco Holding SA Preference   | BRL      | 73,000                     | 425,952                | 0.19               |
| Itausa SA Preference  | BRL      | 159,016                    | 281,133                | 0.13               |
| Klabin SA   | BRL      | 165,940                    | 640,523                | 0.29               |
| Lojas Renner SA   | BRL      | 43,700                     | 98,187                 | 0.04               |
| Porto Seguro SA   | BRL      | 42,500                     | 236,815                | 0.11               |
| Suzano SA   | BRL      | 53,000                     | 543,984                | 0.24               |
| Telefonica Brasil SA, ADR   | USD      | 89,591                     | 735,542                | 0.33               |
| TIM SA, ADR   | USD      | 40,741                     | 583,411                | 0.26               |
| TOTVS SA  | BRL      | 9,600                      | 52,594                 | 0.02               |
| Ultrapar Participacoes SA   | BRL      | 169,100                    | 657,592                | 0.30               |
| WEG SA  | BRL      | 73,100                     | 555,246                | 0.25               |
|   |          |                            | <u>8,692,622</u>       | <u>3.90</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 96,000                     | 377,488                | 0.17               |
| Alibaba Group Holding Ltd.  | HKD      | 382,220                    | 3,451,406              | 1.55               |
| Autohome, Inc., ADR   | USD      | 11,487                     | 315,318                | 0.14               |
| Baidu, Inc., ADR  | USD      | 4,188                      | 362,178                | 0.16               |
| Baidu, Inc. 'A'   | HKD      | 93,200                     | 1,017,663              | 0.46               |
| Bosideng International Holdings Ltd.  | HKD      | 1,104,000                  | 688,639                | 0.31               |
| China Resources Land Ltd.   | HKD      | 36,500                     | 124,123                | 0.05               |
| Geely Automobile Holdings Ltd.  | HKD      | 765,000                    | 861,279                | 0.39               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Giant Biogene Holding Co. Ltd., Reg. S, 144A  | HKD      | 8,800                      | 51,679                 | 0.02               |
| H World Group Ltd.  | HKD      | 62,000                     | 206,471                | 0.09               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 358,000                    | 748,336                | 0.34               |
| Horizon Construction Development Ltd.   | HKD      | 10,555                     | 2,028                  | –                  |
| iQIYI, Inc., ADR  | USD      | 36,482                     | 133,889                | 0.06               |
| JD Logistics, Inc., Reg. S, 144A  | HKD      | 56,000                     | 60,107                 | 0.03               |
| JD.com, Inc., ADR   | USD      | 9,151                      | 236,462                | 0.11               |
| JD.com, Inc. 'A'  | HKD      | 96,845                     | 1,281,360              | 0.57               |
| Kanzhun Ltd., ADR   | USD      | 19,638                     | 369,391                | 0.17               |
| Kuaishou Technology, Reg. S, 144A   | HKD      | 177,700                    | 1,050,395              | 0.47               |
| Meituan, Reg. S 'B', 144A   | HKD      | 193,530                    | 2,753,949              | 1.24               |
| NetEase, Inc., ADR  | USD      | 5,336                      | 510,015                | 0.23               |
| NetEase, Inc.   | HKD      | 40,700                     | 777,259                | 0.35               |
| Nexteer Automotive Group Ltd.   | HKD      | 121,000                    | 54,553                 | 0.02               |
| PDD Holdings, Inc., ADR   | USD      | 22,213                     | 2,953,218              | 1.33               |
| Pop Mart International Group Ltd., Reg. S, 144A   | HKD      | 20,200                     | 98,964                 | 0.04               |
| Qifu Technology, Inc., ADR 'A'  | USD      | 4,851                      | 95,710                 | 0.04               |
| Tencent Holdings Ltd.   | HKD      | 200,200                    | 9,549,207              | 4.29               |
| Tongcheng Travel Holdings Ltd., Reg. S  | HKD      | 252,000                    | 501,586                | 0.22               |
| Trip.com Group Ltd., ADR  | USD      | 4,270                      | 200,690                | 0.09               |
| Trip.com Group Ltd.   | HKD      | 25,500                     | 1,223,493              | 0.55               |
| Vipshop Holdings Ltd., ADR  | USD      | 57,756                     | 751,983                | 0.34               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 736,200                    | 1,553,984              | 0.70               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 16,000                     | 20,227                 | 0.01               |
|   |          |                            | <u>32,383,050</u>      | <u>14.54</u>       |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile  | CLP      | 7,186,896                  | 799,530                | 0.36               |
| CAP SA  | CLP      | 4,728                      | 29,605                 | 0.01               |
| Cencosud SA   | CLP      | 17,772                     | 33,419                 | 0.02               |
| Cia Sud Americana de Vapores SA   | CLP      | 4,012,000                  | 254,000                | 0.11               |
| Enel Chile SA   | CLP      | 9,097,041                  | 511,749                | 0.23               |
|   |          |                            | <u>1,628,303</u>       | <u>0.73</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 157,300                    | 94,388                 | 0.04               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 1,870,000                  | 799,985                | 0.36               |
| AIMA Technology Group Co. Ltd. 'A'  | CNY      | 54,550                     | 205,180                | 0.09               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 38,500                     | 30,944                 | 0.01               |
| Bank of China Ltd. 'A'  | CNY      | 64,900                     | 41,266                 | 0.02               |
| Bank of China Ltd. 'H'  | HKD      | 2,295,000                  | 1,131,715              | 0.51               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 72,500                     | 74,535                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 761,000                    | 597,501                | 0.27               |
| Bank of Hangzhou Co. Ltd. 'A'   | CNY      | 150,200                    | 269,763                | 0.12               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 72,600                     | 74,238                 | 0.03               |
| Bank of Nanjing Co. Ltd. 'A'  | CNY      | 191,000                    | 273,118                | 0.12               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 13,500                     | 13,489                 | 0.01               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 43,900                     | 40,178                 | 0.02               |
| BYD Co. Ltd. 'A'  | CNY      | 3,400                      | 117,099                | 0.05               |
| Changchun High-Tech Industry Group Co. Ltd. 'A'   | CNY      | 24,600                     | 310,697                | 0.14               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 496,000                    | 318,283                | 0.14               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 462,000                    | 249,125                | 0.11               |
| China Construction Bank Corp. 'H'   | HKD      | 2,573,000                  | 1,901,556              | 0.85               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 76,400                     | 33,331                 | 0.02               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 92,000                     | 28,634                 | 0.01               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 34,400                     | 161,867                | 0.07               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 24,800                     | 12,936                 | 0.01               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 7,100                      | 27,223                 | 0.01               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 27,000                     | 65,914                 | 0.03               |
| China Railway Group Ltd. 'A'  | CNY      | 38,000                     | 34,098                 | 0.02               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 3,400                      | 29,241                 | 0.01               |
| China Vanke Co. Ltd. 'A'  | CNY      | 18,000                     | 17,168                 | 0.01               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'  | CNY      | 22,800                     | 46,566                 | 0.02               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 582,000                    | 285,506                | 0.13               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 22,635                     | 56,790                 | 0.03               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 8,420                      | 208,621                | 0.09               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 23,400                     | 49,885                 | 0.02               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 453,900                    | 794,153                | 0.36               |
| CRRC Corp. Ltd. 'A'   | CNY      | 45,000                     | 46,511                 | 0.02               |
| CSC Financial Co. Ltd. 'A'  | CNY      | 8,000                      | 21,183                 | 0.01               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 75,700                     | 285,462                | 0.13               |
| Ganfeng Lithium Group Co. Ltd., Reg. S 'H', 144A  | HKD      | 11,200                     | 21,834                 | 0.01               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 13,800                     | 74,488                 | 0.03               |
| Guotai Junan Securities Co. Ltd. 'A'  | CNY      | 14,500                     | 27,040                 | 0.01               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 11,700                     | 45,698                 | 0.02               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 255,800                    | 855,135                | 0.38               |
| Hang Zhou Great Star Industrial Co. Ltd. 'A'  | CNY      | 40,400                     | 137,335                | 0.06               |
| Huafon Chemical Co. Ltd. 'A'  | CNY      | 554,000                    | 546,677                | 0.25               |
| Huatai Securities Co. Ltd. 'A'  | CNY      | 14,200                     | 24,214                 | 0.01               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 29,400                     | 32,498                 | 0.02               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 27,000                     | 23,782                 | 0.01               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 132,000                    | 297,570                | 0.13               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 48,100                     | 209,915                | 0.09               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 116,300                    | 91,234                 | 0.04               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 1,765,000                  | 1,048,954              | 0.47               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 162,900                    | 395,029                | 0.18               |
| Midea Group Co. Ltd. 'A'  | CNY      | 6,100                      | 54,149                 | 0.02               |
| Ningbo Joyson Electronic Corp. 'A'  | CNY      | 136,300                    | 278,001                | 0.13               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 1,779,000                  | 610,667                | 0.27               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 516,500                    | 721,503                | 0.32               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 20,000                     | 113,845                | 0.05               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 176,500                    | 800,279                | 0.36               |
| Postal Savings Bank of China Co. Ltd. 'A'   | CNY      | 49,200                     | 34,330                 | 0.02               |
| Satellite Chemical Co. Ltd. 'A'   | CNY      | 126,500                    | 313,027                | 0.14               |
| Seazen Holdings Co. Ltd. 'A'  | CNY      | 173,700                    | 212,044                | 0.10               |
| Shandong Sun Paper Industry JSC Ltd. 'A'  | CNY      | 346,400                    | 665,049                | 0.30               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 226,100                    | 339,987                | 0.15               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 5,700                      | 228,210                | 0.10               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 1,932                      | 20,352                 | 0.01               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 234,400                    | 622,973                | 0.28               |
| Sinotrans Ltd. 'H'  | HKD      | 280,000                    | 136,281                | 0.06               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 59,640                     | 509,144                | 0.23               |
| Universal Scientific Industrial Shanghai Co. Ltd. 'A'   | CNY      | 317,800                    | 701,989                | 0.32               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 113,000                    | 216,233                | 0.10               |
| Western Mining Co. Ltd. 'A'   | CNY      | 210,200                    | 519,277                | 0.23               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 3,600                      | 19,417                 | 0.01               |
| Xiamen C & D, Inc. 'A'  | CNY      | 59,300                     | 72,880                 | 0.03               |
| Yifeng Pharmacy Chain Co. Ltd. 'A'  | CNY      | 11,280                     | 38,112                 | 0.02               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 662,400                    | 447,120                | 0.20               |
| Zhejiang Wanfeng Auto Wheel Co. Ltd. 'A'  | CNY      | 253,800                    | 462,467                | 0.21               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 9,000                      | 35,505                 | 0.02               |
| ZTE Corp. 'A'   | CNY      | 4,300                      | 16,552                 | 0.01               |
| ZTE Corp. 'H'   | HKD      | 65,000                     | 143,863                | 0.07               |
|   |          |                            | 20,912,808             | 9.39               |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 23,362                     | 762,769                | 0.34               |
| Bancolombia SA  | COP      | 8,100                      | 68,996                 | 0.03               |
| Interconexion Electrica SA ESP  | COP      | 10,549                     | 46,329                 | 0.02               |
|   |          |                            | 878,094                | 0.39               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Komerční Banka A/S  | CZK      | 2,339                      | 78,321                 | 0.03               |
| Moneta Money Bank A/S, Reg. S, 144A   | CZK      | 10,218                     | 44,687                 | 0.02               |
|   |          |                            | 123,008                | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 360,653                    | 781,177                | 0.35               |
| JUMBO SA  | EUR      | 5,218                      | 150,323                | 0.07               |
| National Bank of Greece SA  | EUR      | 88,782                     | 740,664                | 0.33               |
| Piraeus Financial Holdings SA   | EUR      | 9,672                      | 35,307                 | 0.02               |
|   |          |                            | <u>1,707,471</u>       | <u>0.77</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 476,500                    | 826,371                | 0.37               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 316,000                    | 251,751                | 0.11               |
| Far East Horizon Ltd.   | HKD      | 57,000                     | 37,088                 | 0.02               |
| Lenovo Group Ltd.   | HKD      | 682,000                    | 962,631                | 0.43               |
| MMG Ltd.  | HKD      | 112,000                    | 42,749                 | 0.02               |
| Sinotruk Hong Kong Ltd.   | HKD      | 84,500                     | 219,708                | 0.10               |
|   |          |                            | <u>2,340,298</u>       | <u>1.05</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 6,567                      | 326,580                | 0.15               |
| Richter Gedeon Nyrt.  | HUF      | 3,561                      | 92,580                 | 0.04               |
|   |          |                            | <u>419,160</u>         | <u>0.19</u>        |
| <i>India</i>  |          |                            |                        |                    |
| ABB India Ltd.  | INR      | 8,092                      | 823,965                | 0.37               |
| Amara Raja Energy & Mobility Ltd.   | INR      | 21,037                     | 419,580                | 0.19               |
| Apar Industries Ltd.  | INR      | 1,355                      | 137,689                | 0.06               |
| Apollo Tyres Ltd.   | INR      | 99,122                     | 644,152                | 0.29               |
| Ashok Leyland Ltd.  | INR      | 273,376                    | 793,008                | 0.36               |
| Asian Paints Ltd.   | INR      | 509                        | 17,806                 | 0.01               |
| Aurobindo Pharma Ltd.   | INR      | 53,149                     | 769,692                | 0.34               |
| Bajaj Finserv Ltd.  | INR      | 9,686                      | 184,474                | 0.08               |
| Bajaj Holdings & Investment Ltd.  | INR      | 819                        | 83,840                 | 0.04               |
| Bank of Baroda  | INR      | 206,338                    | 681,463                | 0.31               |
| Bharat Petroleum Corp. Ltd.   | INR      | 225,842                    | 823,201                | 0.37               |
| Bharti Airtel Ltd.  | INR      | 55,683                     | 964,282                | 0.43               |
| Bosch Ltd.  | INR      | 1,893                      | 773,758                | 0.35               |
| Britannia Industries Ltd.   | INR      | 13,625                     | 894,671                | 0.40               |
| BSE Ltd.  | INR      | 20,949                     | 648,800                | 0.29               |
| Cipla Ltd.  | INR      | 52,177                     | 926,562                | 0.42               |
| Colgate-Palmolive India Ltd.  | INR      | 21,082                     | 718,804                | 0.32               |
| Crompton Greaves Consumer Electricals Ltd.  | INR      | 106,273                    | 516,534                | 0.23               |
| Cummins India Ltd.  | INR      | 17,755                     | 844,628                | 0.38               |
| DLF Ltd.  | INR      | 3,683                      | 36,427                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 12,642                     | 963,194                | 0.43               |
| Exide Industries Ltd.   | INR      | 87,954                     | 595,413                | 0.27               |
| GAIL India Ltd.   | INR      | 327,751                    | 862,932                | 0.39               |
| Godrej Consumer Products Ltd.   | INR      | 21,021                     | 346,835                | 0.15               |
| Grasim Industries Ltd.  | INR      | 6,663                      | 213,380                | 0.10               |
| Havells India Ltd.  | INR      | 36,300                     | 793,322                | 0.36               |
| HCL Technologies Ltd.   | INR      | 66,259                     | 1,159,786              | 0.52               |
| HDFC Asset Management Co. Ltd., Reg. S, 144A  | INR      | 16,762                     | 802,707                | 0.36               |
| HDFC Bank Ltd.  | INR      | 32,812                     | 662,555                | 0.30               |
| Hindustan Unilever Ltd.   | INR      | 16,058                     | 476,237                | 0.21               |
| ICICI Bank Ltd., ADR  | USD      | 61,362                     | 1,767,839              | 0.79               |
| ICICI Lombard General Insurance Co. Ltd., Reg. S, 144A  | INR      | 6,248                      | 134,086                | 0.06               |
| Indian Hotels Co. Ltd. 'A'  | INR      | 23,226                     | 174,096                | 0.08               |
| Indian Railway Catering & Tourism Corp. Ltd.  | INR      | 48,953                     | 580,744                | 0.26               |
| Indraprastha Gas Ltd.   | INR      | 65,135                     | 393,446                | 0.18               |
| Indus Towers Ltd.   | INR      | 85,799                     | 386,153                | 0.17               |
| Infosys Ltd., ADR   | USD      | 78,581                     | 1,463,178              | 0.66               |
| InterGlobe Aviation Ltd., Reg. S, 144A  | INR      | 2,772                      | 140,557                | 0.06               |
| Jio Financial Services Ltd.   | INR      | 68,167                     | 292,778                | 0.13               |
| KPIT Technologies Ltd.  | INR      | 6,694                      | 131,231                | 0.06               |
| Lupin Ltd.  | INR      | 42,007                     | 816,766                | 0.37               |
| Macrotech Developers Ltd., Reg. S, 144A   | INR      | 7,040                      | 126,937                | 0.06               |
| Marico Ltd.   | INR      | 104,012                    | 764,615                | 0.34               |
| MRF Ltd.  | INR      | 234                        | 363,285                | 0.16               |
| Nestle India Ltd.   | INR      | 31,770                     | 972,159                | 0.44               |
| NMDC Ltd.   | INR      | 239,728                    | 707,361                | 0.32               |
| Petronet LNG Ltd.   | INR      | 192,661                    | 763,020                | 0.34               |
| PI Industries Ltd.  | INR      | 14,976                     | 682,238                | 0.31               |
| Pidilite Industries Ltd.  | INR      | 3,827                      | 144,977                | 0.06               |
| Polycab India Ltd.  | INR      | 8,477                      | 685,124                | 0.31               |
| Power Grid Corp. of India Ltd.  | INR      | 219,503                    | 871,168                | 0.39               |
| Redington Ltd.  | INR      | 10,805                     | 27,758                 | 0.01               |
| Reliance Industries Ltd.  | INR      | 94,304                     | 3,540,662              | 1.59               |
| Samvardhana Motherson International Ltd.  | INR      | 75,695                     | 172,754                | 0.08               |
| Shriram Finance Ltd.  | INR      | 7,742                      | 270,314                | 0.12               |
| Siemens Ltd.  | INR      | 4,257                      | 393,321                | 0.18               |
| State Bank of India   | INR      | 48,514                     | 493,910                | 0.22               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 45,228                     | 824,884                | 0.37               |
| Sun TV Network Ltd.   | INR      | 65,589                     | 591,648                | 0.26               |
| Sundaram Finance Ltd.   | INR      | 6,887                      | 387,505                | 0.17               |
| Supreme Industries Ltd.   | INR      | 11,152                     | 796,525                | 0.36               |
| Tata Consumer Products Ltd.   | INR      | 17,035                     | 224,195                | 0.10               |
| Tata Steel Ltd.   | INR      | 200,855                    | 419,137                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Tech Mahindra Ltd.  | INR      | 17,240                     | 295,719                | 0.13               |
| Torrent Pharmaceuticals Ltd.  | INR      | 2,531                      | 84,722                 | 0.04               |
| Trent Ltd.  | INR      | 15,573                     | 1,023,387              | 0.46               |
| Wipro Ltd.  | INR      | 151,128                    | 933,092                | 0.42               |
| Zomato Ltd.   | INR      | 157,617                    | 379,094                | 0.17               |
|   |          |                            | <u>41,800,082</u>      | <u>18.77</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Central Asia Tbk. PT   | IDR      | 1,012,600                  | 613,744                | 0.28               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 2,008,300                  | 754,262                | 0.34               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 2,026,400                  | 576,673                | 0.26               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 792,400                    | 222,598                | 0.10               |
| Chandra Asri Pacific Tbk. PT  | IDR      | 726,900                    | 409,506                | 0.18               |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 74,700                     | 46,987                 | 0.02               |
| Merdeka Copper Gold Tbk. PT   | IDR      | 389,100                    | 56,553                 | 0.03               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 3,656,700                  | 343,897                | 0.15               |
|   |          |                            | <u>3,024,220</u>       | <u>1.36</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Kuwait Finance House KSCP   | KWD      | 70,967                     | 164,260                | 0.07               |
| National Bank of Kuwait SAKP  | KWD      | 283,568                    | 796,856                | 0.36               |
|   |          |                            | <u>961,116</u>         | <u>0.43</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| AMMB Holdings Bhd.  | MYR      | 47,800                     | 43,468                 | 0.02               |
| Bursa Malaysia Bhd.   | MYR      | 104,100                    | 195,070                | 0.09               |
| CIMB Group Holdings Bhd.  | MYR      | 671,123                    | 967,385                | 0.44               |
| Malayan Banking Bhd.  | MYR      | 407,100                    | 859,505                | 0.39               |
| Malaysia Airports Holdings Bhd.   | MYR      | 22,900                     | 48,057                 | 0.02               |
| Nestle Malaysia Bhd.  | MYR      | 2,100                      | 54,086                 | 0.02               |
| Petronas Dagangan Bhd.  | MYR      | 5,800                      | 21,442                 | 0.01               |
| Sime Darby Bhd.   | MYR      | 892,800                    | 495,842                | 0.22               |
| Telekom Malaysia Bhd.   | MYR      | 31,505                     | 45,146                 | 0.02               |
|   |          |                            | <u>2,730,001</u>       | <u>1.23</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, ADR  | USD      | 147,469                    | 942,327                | 0.42               |
| Genera SAB de CV  | MXN      | 277,000                    | 343,571                | 0.15               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 2,012                      | 602,634                | 0.27               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 144,100                    | 1,123,453              | 0.51               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 324,400                    | 561,497                | 0.25               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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 (continued)</i>   |          |                            |                        |                    |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 40,875                     | 378,360                | 0.17               |
|   |          |                            | <u>3,951,842</u>       | <u>1.77</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NEPI Rockcastle NV  | ZAR      | 107,572                    | 773,917                | 0.35               |
|   |          |                            | <u>773,917</u>         | <u>0.35</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 4,481                      | 75,953                 | 0.03               |
|   |          |                            | <u>75,953</u>          | <u>0.03</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Ayala Corp.   | PHP      | 7,190                      | 71,398                 | 0.03               |
| Ayala Land, Inc.  | PHP      | 243,400                    | 118,359                | 0.06               |
| GT Capital Holdings, Inc.   | PHP      | 12,580                     | 133,079                | 0.06               |
| International Container Terminal Services, Inc.   | PHP      | 86,460                     | 516,025                | 0.23               |
| Metropolitan Bank & Trust Co.   | PHP      | 44,510                     | 51,300                 | 0.02               |
| SM Investments Corp.  | PHP      | 5,820                      | 82,470                 | 0.04               |
|   |          |                            | <u>972,631</u>         | <u>0.44</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 21,557                     | 900,878                | 0.40               |
| Budimex SA  | PLN      | 574                        | 99,521                 | 0.05               |
| LPP SA  | PLN      | 21                         | 89,275                 | 0.04               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 11,251                     | 176,096                | 0.08               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 57,724                     | 740,064                | 0.33               |
| Santander Bank Polska SA  | PLN      | 5,296                      | 712,975                | 0.32               |
|   |          |                            | <u>2,718,809</u>       | <u>1.22</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Barwa Real Estate Co.   | QAR      | 251,525                    | 189,628                | 0.09               |
| Ooredoo QPSC  | QAR      | 187,443                    | 525,108                | 0.24               |
| Qatar Fuel QSC  | QAR      | 89,142                     | 364,549                | 0.16               |
| Qatar Gas Transport Co. Ltd.  | QAR      | 107,278                    | 137,950                | 0.06               |
| Qatar National Bank QPSC  | QAR      | 140,488                    | 563,727                | 0.25               |
|   |          |                            | <u>1,780,962</u>       | <u>0.80</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| VTB Bank PJSC   | RUB      | 100,060,000                | 12                     | –                  |
|   |          |                            | <u>12</u>              | <u>–</u>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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</i>   |          |                            |                        |                    |
| Al Rajhi Bank   | SAR      | 11,612                     | 252,260                | 0.11               |
| Alinma Bank   | SAR      | 21,597                     | 179,035                | 0.08               |
| Arab National Bank  | SAR      | 147,610                    | 797,147                | 0.36               |
| Bank AlBilad  | SAR      | 14,877                     | 129,275                | 0.06               |
| Banque Saudi Fransi   | SAR      | 86,697                     | 820,382                | 0.37               |
| Dr Sulaiman Al Habib Medical Services Group Co.   | SAR      | 590                        | 45,387                 | 0.02               |
| Elm Co.   | SAR      | 1,568                      | 358,271                | 0.16               |
| Etihad Etisalat Co.   | SAR      | 58,715                     | 835,745                | 0.37               |
| Jarir Marketing Co.   | SAR      | 13,670                     | 46,203                 | 0.02               |
| Leejam Sports Co. JSC   | SAR      | 11,307                     | 682,953                | 0.31               |
| Mouwasat Medical Services Co.   | SAR      | 7,403                      | 239,163                | 0.11               |
| Nahdi Medical Co.   | SAR      | 1,229                      | 43,177                 | 0.02               |
| Riyad Bank  | SAR      | 40,551                     | 281,574                | 0.13               |
| Sahara International Petrochemical Co.  | SAR      | 61,962                     | 482,272                | 0.22               |
| Saudi Awwal Bank  | SAR      | 93,301                     | 961,212                | 0.43               |
| Saudi Basic Industries Corp.  | SAR      | 26,405                     | 517,317                | 0.23               |
| Saudi Investment Bank (The)   | SAR      | 15,153                     | 51,862                 | 0.02               |
| Saudi National Bank (The)   | SAR      | 11,365                     | 111,178                | 0.05               |
| Saudi Telecom Co.   | SAR      | 105,127                    | 1,050,822              | 0.47               |
| Saudia Dairy & Foodstuff Co.  | SAR      | 620                        | 57,908                 | 0.03               |
| Savola Group (The)  | SAR      | 3,780                      | 47,104                 | 0.02               |
|   |          |                            | <u>7,990,247</u>       | <u>3.59</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| AVI Ltd.  | ZAR      | 39,829                     | 206,321                | 0.09               |
| Bid Corp. Ltd.  | ZAR      | 9,929                      | 231,026                | 0.10               |
| Clicks Group Ltd.   | ZAR      | 7,176                      | 135,330                | 0.06               |
| Harmony Gold Mining Co. Ltd.  | ZAR      | 74,513                     | 685,756                | 0.31               |
| Investec Ltd.   | ZAR      | 53,901                     | 390,472                | 0.18               |
| Kumba Iron Ore Ltd.   | ZAR      | 24,488                     | 589,576                | 0.27               |
| Mr Price Group Ltd.   | ZAR      | 10,020                     | 112,997                | 0.05               |
| Naspers Ltd. 'N'  | ZAR      | 5,227                      | 1,021,131              | 0.46               |
| Redefine Properties Ltd., REIT  | ZAR      | 1,442,285                  | 317,524                | 0.14               |
| Sanlam Ltd.   | ZAR      | 175,926                    | 779,624                | 0.35               |
| Sappi Ltd.  | ZAR      | 182,472                    | 485,060                | 0.22               |
| Truworths International Ltd.  | ZAR      | 96,930                     | 495,161                | 0.22               |
|   |          |                            | <u>5,449,978</u>       | <u>2.45</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 938                        | 114,005                | 0.05               |
| Celltrion, Inc.   | KRW      | 4,475                      | 566,649                | 0.25               |
| CJ CheilJedang Corp.  | KRW      | 772                        | 216,205                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Coway Co. Ltd.  | KRW      | 6,083                      | 283,711                | 0.13               |
| DB Insurance Co. Ltd.   | KRW      | 9,901                      | 823,585                | 0.37               |
| Doosan Bobcat, Inc.   | KRW      | 6,971                      | 259,798                | 0.12               |
| Hana Financial Group, Inc.  | KRW      | 23,947                     | 1,055,999              | 0.47               |
| Hanjin Kal Corp.  | KRW      | 749                        | 35,151                 | 0.02               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 2,023                      | 66,429                 | 0.03               |
| HD Hyundai Electric Co. Ltd.  | KRW      | 2,853                      | 642,521                | 0.29               |
| HD Korea Shipbuilding & Offshore Engineering Co. Ltd.   | KRW      | 1,354                      | 156,204                | 0.07               |
| HL Mando Co. Ltd.   | KRW      | 1,896                      | 60,468                 | 0.03               |
| Hyundai Glovis Co. Ltd.   | KRW      | 4,555                      | 724,697                | 0.33               |
| Hyundai Mobis Co. Ltd.  | KRW      | 5,042                      | 921,223                | 0.41               |
| Industrial Bank of Korea  | KRW      | 8,111                      | 82,613                 | 0.04               |
| KB Financial Group, Inc.  | KRW      | 15,498                     | 883,831                | 0.40               |
| Korean Air Lines Co. Ltd.   | KRW      | 33,456                     | 565,094                | 0.25               |
| Krafton, Inc.   | KRW      | 4,084                      | 835,195                | 0.38               |
| KT Corp., ADR   | USD      | 15,155                     | 207,169                | 0.09               |
| LG Chem Ltd. Preference   | KRW      | 187                        | 32,740                 | 0.01               |
| LG Corp.  | KRW      | 2,725                      | 159,560                | 0.07               |
| LG Electronics, Inc.  | KRW      | 10,803                     | 870,362                | 0.39               |
| LG H&H Co. Ltd.   | KRW      | 880                        | 220,879                | 0.10               |
| NAVER Corp.   | KRW      | 3,287                      | 398,547                | 0.18               |
| NH Investment & Securities Co. Ltd.   | KRW      | 9,803                      | 90,374                 | 0.04               |
| S-1 Corp.   | KRW      | 4,622                      | 194,752                | 0.09               |
| Samsung C&T Corp.   | KRW      | 2,473                      | 255,115                | 0.11               |
| Samsung Card Co. Ltd.   | KRW      | 7,170                      | 199,499                | 0.09               |
| Samsung E&A Co. Ltd.  | KRW      | 2,900                      | 50,879                 | 0.02               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 24,125                     | 1,114,675              | 0.50               |
| Samsung Electronics Co. Ltd.  | KRW      | 142,659                    | 8,446,574              | 3.79               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 1,312                      | 370,772                | 0.17               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 2,487                      | 159,898                | 0.07               |
| Samsung SDS Co. Ltd.  | KRW      | 7,355                      | 793,474                | 0.36               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 25,501                     | 892,026                | 0.40               |
| SK Hynix, Inc.  | KRW      | 20,137                     | 3,459,790              | 1.55               |
| SK Square Co. Ltd.  | KRW      | 4,626                      | 336,070                | 0.15               |
| SK Telecom Co. Ltd., ADR  | USD      | 17,921                     | 375,086                | 0.17               |
|   |          |                            | <u>26,921,619</u>      | <u>12.09</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 458,000                    | 661,415                | 0.30               |
| ASE Technology Holding Co. Ltd.   | TWD      | 26,000                     | 135,043                | 0.06               |
| Asia Vital Components Co. Ltd.  | TWD      | 11,000                     | 259,390                | 0.12               |
| Asustek Computer, Inc.  | TWD      | 60,000                     | 921,043                | 0.41               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Catcher Technology Co. Ltd.   | TWD      | 17,000                     | 121,573                | 0.06               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 391,000                    | 711,095                | 0.32               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 474,000                    | 722,510                | 0.32               |
| Chicony Electronics Co. Ltd.  | TWD      | 126,000                    | 664,149                | 0.30               |
| Compal Electronics, Inc.  | TWD      | 732,000                    | 782,960                | 0.35               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 423,000                    | 493,521                | 0.22               |
| Eva Airways Corp.   | TWD      | 587,000                    | 690,290                | 0.31               |
| Far Eastern New Century Corp.   | TWD      | 439,000                    | 477,005                | 0.21               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 431,860                    | 1,055,639              | 0.47               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 470,000                    | 3,100,350              | 1.39               |
| Inventec Corp.  | TWD      | 67,000                     | 115,241                | 0.05               |
| Lotes Co. Ltd.  | TWD      | 1,000                      | 50,244                 | 0.02               |
| Makalot Industrial Co. Ltd.   | TWD      | 40,000                     | 519,088                | 0.23               |
| MediaTek, Inc.  | TWD      | 60,000                     | 2,589,276              | 1.16               |
| Mega Financial Holding Co. Ltd.   | TWD      | 747,828                    | 931,284                | 0.42               |
| Micro-Star International Co. Ltd.   | TWD      | 13,000                     | 71,328                 | 0.03               |
| Novatek Microelectronics Corp.  | TWD      | 50,000                     | 933,989                | 0.42               |
| Pegatron Corp.  | TWD      | 187,000                    | 602,361                | 0.27               |
| Pou Chen Corp.  | TWD      | 623,000                    | 672,133                | 0.30               |
| Powertech Technology, Inc.  | TWD      | 6,000                      | 34,770                 | 0.02               |
| Primax Electronics Ltd.   | TWD      | 13,000                     | 37,748                 | 0.02               |
| Quanta Computer, Inc.   | TWD      | 67,000                     | 644,360                | 0.29               |
| Realtek Semiconductor Corp.   | TWD      | 55,000                     | 925,666                | 0.42               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 626,000                    | 490,125                | 0.22               |
| Synnex Technology International Corp.   | TWD      | 35,000                     | 78,865                 | 0.04               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 630,766                    | 366,504                | 0.17               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 734,000                    | 21,856,080             | 9.81               |
| Voltronic Power Technology Corp.  | TWD      | 2,000                      | 118,675                | 0.05               |
| Wistron Corp.   | TWD      | 71,000                     | 231,987                | 0.10               |
| WPG Holdings Ltd.   | TWD      | 253,000                    | 700,319                | 0.32               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 835,849                    | 825,762                | 0.37               |
|   |          |                            | 43,591,788             | 19.57              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL, NVDR  | THB      | 27,400                     | 97,437                 | 0.04               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 302,100                    | 220,211                | 0.10               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 92,400                     | 621,917                | 0.28               |
| Central Pattana PCL, NVDR   | THB      | 405,300                    | 610,200                | 0.27               |
| CP ALL PCL, NVDR  | THB      | 607,500                    | 910,484                | 0.41               |
| CP Aextra PCL, NVDR   | THB      | 164,200                    | 121,928                | 0.06               |
| Intouch Holdings PCL, NVDR  | THB      | 36,300                     | 70,726                 | 0.03               |
| Kasikornbank PCL  | THB      | 208,900                    | 714,407                | 0.32               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Krung Thai Bank PCL, NVDR   | THB      | 98,600                     | 45,945                 | 0.02               |
| TMBThanachart Bank PCL, NVDR  | THB      | 767,000                    | 35,740                 | 0.02               |
| True Corp. PCL, NVDR  | THB      | 297,100                    | 70,839                 | 0.03               |
|   |          |                            | <u>3,519,834</u>       | <u>1.58</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 91,665                     | 179,088                | 0.08               |
| Haci Omer Sabanci Holding A/S   | TRY      | 29,317                     | 86,296                 | 0.04               |
| Turk Hava Yollari AO  | TRY      | 3,778                      | 35,581                 | 0.02               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 1,403,829                  | 678,716                | 0.30               |
| Turkiye Petrol Rafinerileri A/S   | TRY      | 155,367                    | 784,335                | 0.35               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 569,350                    | 587,004                | 0.26               |
|   |          |                            | <u>2,351,020</u>       | <u>1.05</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 90,514                     | 197,637                | 0.09               |
| Aldar Properties PJSC   | AED      | 429,673                    | 732,304                | 0.33               |
| Emaar Properties PJSC   | AED      | 503,029                    | 1,123,016              | 0.51               |
| Emirates NBD Bank PJSC  | AED      | 140,908                    | 632,993                | 0.28               |
| First Abu Dhabi Bank PJSC   | AED      | 13,434                     | 45,573                 | 0.02               |
|   |          |                            | <u>2,731,523</u>       | <u>1.23</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglogold Ashanti plc   | USD      | 7,427                      | 186,640                | 0.08               |
|   |          |                            | <u>186,640</u>         | <u>0.08</u>        |
| Total Equities  |          |                            | <u>221,458,570</u>     | <u>99.43</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>221,458,570</u>     | <u>99.43</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC*  | RUB      | 331,620                    | –                      | –                  |
| Mobile Telesystems PJSC*  | RUB      | 155,582                    | –                      | –                  |
| Moscow Exchange MICEX-RTS PJSC*   | RUB      | 274,450                    | –                      | –                  |
| Novolipetsk Steel PJSC*   | RUB      | 28,910                     | –                      | –                  |
| Polymetal International plc*  | RUB      | 29,810                     | –                      | –                  |
| Polyus PJSC*  | RUB      | 894                        | –                      | –                  |
| Sberbank of Russia PJSC Preference*   | RUB      | 126,880                    | –                      | –                  |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Equities (continued)   |          |                            |                        |                    |
| <i>Russia (continued)</i>  |          |                            |                        |                    |
| Sberbank of Russia PJSC*   | RUB      | 297,730                    | –                      | –                  |
| Sistema PJSC*  | RUB      | 1,002,100                  | –                      | –                  |
| VK Co. Ltd., GDR*  | RUB      | 2,098                      | –                      | –                  |
| Yandex NV*   | RUB      | 9,243                      | –                      | –                  |
|  |          |                            | –                      | –                  |
| Total Equities   |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments       |          |                            | –                      | –                  |
| <b>Total Investments</b>   |          |                            | <b>221,458,570</b>     | <b>99.43</b>       |
| <b>Cash</b>  |          |                            | <b>1,221,690</b>       | <b>0.55</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>49,933</b>          | <b>0.02</b>        |
| <b>Total net assets</b>  |          |                            | <b>222,730,193</b>     | <b>100.00</b>      |

Security is valued at its fair value under the direction of the Board of Directors of the

\* Company.

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

#### 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, 20/09/2024                     | 24                     | USD      | 1,305,840                 | 799                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>799</b>                       | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>799</b>                       | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2024

#### 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 |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| ZAR  | 10,276,534          | USD              | 562,750     | 01/07/2024       | J.P. Morgan  | 40                               | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b>40</b>                        | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>   |                     |                  |             |                  |              | <b>40</b>                        | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Global SDG Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 67,346                     | 1,080,086              | 1.21               |
|   |          |                            | <u>1,080,086</u>       | <u>1.21</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 10,374                     | 1,398,882              | 1.57               |
|   |          |                            | <u>1,398,882</u>       | <u>1.57</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kone OYJ 'B'  | EUR      | 35,820                     | 1,650,944              | 1.86               |
|   |          |                            | <u>1,650,944</u>       | <u>1.86</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Schneider Electric SE   | EUR      | 3,949                      | 885,761                | 1.00               |
|   |          |                            | <u>885,761</u>         | <u>1.00</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 6,104                      | 1,583,988              | 1.78               |
| Deutsche Telekom AG   | EUR      | 106,768                    | 2,506,913              | 2.82               |
|   |          |                            | <u>4,090,901</u>       | <u>4.60</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 4,870                      | 1,378,686              | 1.55               |
| Aon plc 'A'   | USD      | 3,199                      | 876,289                | 0.99               |
| Linde plc   | USD      | 7,986                      | 3,269,733              | 3.67               |
|   |          |                            | <u>5,524,708</u>       | <u>6.21</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 12,006                     | 1,848,370              | 2.08               |
|   |          |                            | <u>1,848,370</u>       | <u>2.08</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Secom Co. Ltd.  | JPY      | 14,500                     | 798,754                | 0.90               |
| Sekisui House Ltd.  | JPY      | 60,600                     | 1,252,411              | 1.41               |
| Shimano, Inc.   | JPY      | 11,900                     | 1,714,922              | 1.92               |
|   |          |                            | <u>3,766,087</u>       | <u>4.23</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke KPN NV  | EUR      | 600,612                    | 2,150,191              | 2.42               |
|   |          |                            | <u>2,150,191</u>       | <u>2.42</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| KB Financial Group, Inc.  | KRW      | 36,367                     | 1,935,118              | 2.17               |
|   |          |                            | <u>1,935,118</u>       | <u>2.17</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Iberdrola SA  | EUR      | 116,038                    | 1,405,800              | 1.58               |
|   |          |                            | <u>1,405,800</u>       | <u>1.58</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Nestle SA   | CHF      | 6,682                      | 636,371                | 0.71               |
| Roche Holding AG  | CHF      | 4,596                      | 1,190,668              | 1.34               |
|   |          |                            | <u>1,827,039</u>       | <u>2.05</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 26,466                     | 3,857,040              | 4.33               |
| Haleon plc  | GBP      | 417,115                    | 1,587,114              | 1.78               |
| JD Sports Fashion plc   | GBP      | 758,028                    | 1,068,417              | 1.20               |
| RELX plc  | GBP      | 42,860                     | 1,839,595              | 2.07               |
| Unilever plc  | EUR      | 28,446                     | 1,458,711              | 1.64               |
|   |          |                            | <u>9,810,877</u>       | <u>11.02</u>       |
| <i>United States of America</i>   |          |                            |                        |                    |
| Akamai Technologies, Inc.   | USD      | 11,862                     | 996,995                | 1.12               |
| Applied Materials, Inc.   | USD      | 6,999                      | 1,541,119              | 1.73               |
| Bank of America Corp.   | USD      | 43,574                     | 1,616,924              | 1.82               |
| Broadcom, Inc.  | USD      | 1,687                      | 2,527,202              | 2.84               |
| Builders FirstSource, Inc.  | USD      | 4,198                      | 542,146                | 0.61               |
| Cisco Systems, Inc.   | USD      | 22,515                     | 998,076                | 1.12               |
| Colgate-Palmolive Co.   | USD      | 35,553                     | 3,219,093              | 3.62               |
| Columbia Sportswear Co.   | USD      | 7,975                      | 588,442                | 0.66               |
| Eli Lilly & Co.   | USD      | 2,714                      | 2,292,700              | 2.57               |
| Fortinet, Inc.  | USD      | 31,311                     | 1,760,778              | 1.98               |
| Healthpeak Properties, Inc., REIT   | USD      | 30,143                     | 551,251                | 0.62               |
| Home Depot, Inc. (The)  | USD      | 4,157                      | 1,335,205              | 1.50               |
| Marsh & McLennan Cos., Inc.   | USD      | 8,286                      | 1,629,135              | 1.83               |
| Mastercard, Inc. 'A'  | USD      | 4,793                      | 1,972,923              | 2.22               |
| Merck & Co., Inc.   | USD      | 15,589                     | 1,800,717              | 2.02               |
| Microsoft Corp.   | USD      | 14,502                     | 6,047,743              | 6.79               |
| NVIDIA Corp.  | USD      | 34,260                     | 3,949,130              | 4.44               |
| Regal Rexnord Corp.   | USD      | 4,560                      | 575,324                | 0.65               |
| Reinsurance Group of America, Inc.  | USD      | 10,448                     | 2,001,083              | 2.25               |
| Synopsys, Inc.  | USD      | 2,839                      | 1,576,277              | 1.77               |

## Schedule of Investments (continued)

### Robeco Global SDG Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 4,277                      | 2,206,840                | 2.48                 |
| TopBuild Corp.  | USD      | 3,019                      | 1,085,263                | 1.22                 |
| Travelers Cos., Inc. (The)  | USD      | 6,682                      | 1,267,756                | 1.42                 |
| UnitedHealth Group, Inc.  | USD      | 4,626                      | 2,198,122                | 2.47                 |
| Visa, Inc. 'A'  | USD      | 9,032                      | 2,211,923                | 2.48                 |
| Zebra Technologies Corp. 'A'  | USD      | 2,491                      | 718,026                  | 0.81                 |
|   |          |                            | <u>47,210,193</u>        | <u>53.04</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                          |                      |
| Nomad Foods Ltd.  | USD      | 41,092                     | 631,860                  | 0.71                 |
|   |          |                            | <u>631,860</u>           | <u>0.71</u>          |
| Total Equities  |          |                            | <u>85,216,817</u>        | <u>95.75</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>85,216,817</u>        | <u>95.75</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>85,216,817</u></b> | <b><u>95.75</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>17,290</u></b>     | <b><u>0.02</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>3,935,323</u></b>  | <b><u>4.42</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(168,474)</u></b>  | <b><u>(0.19)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>89,000,956</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Global SDG Engagement Equities As at 30 June 2024

| 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>Brazil</i>   |          |                            |                        |                    |
| Banco BTG Pactual SA  | BRL      | 4,773,100                  | 26,561,860             | 1.88               |
|   |          |                            | <u>26,561,860</u>      | <u>1.88</u>        |
| <i>France</i>   |          |                            |                        |                    |
| TotalEnergies SE  | EUR      | 687,476                    | 45,924,894             | 3.25               |
|   |          |                            | <u>45,924,894</u>      | <u>3.25</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Boerse AG  | EUR      | 153,867                    | 31,513,720             | 2.23               |
|   |          |                            | <u>31,513,720</u>      | <u>2.23</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 589,364                    | 29,309,366             | 2.08               |
|   |          |                            | <u>29,309,366</u>      | <u>2.08</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Infosys Ltd., ADR   | USD      | 1,675,293                  | 31,193,956             | 2.21               |
|   |          |                            | <u>31,193,956</u>      | <u>2.21</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Trane Technologies plc  | USD      | 165,297                    | 54,371,142             | 3.85               |
|   |          |                            | <u>54,371,142</u>      | <u>3.85</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hitachi Ltd.  | JPY      | 3,375,000                  | 75,552,499             | 5.35               |
| Sony Group Corp.  | JPY      | 362,100                    | 30,703,991             | 2.17               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 476,100                    | 31,742,960             | 2.25               |
|   |          |                            | <u>137,999,450</u>     | <u>9.77</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Bimbo SAB de CV   | MXN      | 6,156,300                  | 21,752,675             | 1.54               |
|   |          |                            | <u>21,752,675</u>      | <u>1.54</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| LyondellBasell Industries NV 'A'  | USD      | 284,255                    | 27,191,833             | 1.93               |
| STMicroelectronics NV   | EUR      | 744,810                    | 29,427,491             | 2.08               |
|   |          |                            | <u>56,619,324</u>      | <u>4.01</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Engagement Equities

As at 30 June 2024

| 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 (continued)  |          |                            |                        |                    |
| <i>Portugal</i>   |          |                            |                        |                    |
| Jeronimo Martins SGPS SA  | EUR      | 1,402,956                  | 27,441,030             | 1.94               |
|   |          |                            | <u>27,441,030</u>      | <u>1.94</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Mr Price Group Ltd.   | ZAR      | 2,593,055                  | 29,242,162             | 2.07               |
|   |          |                            | <u>29,242,162</u>      | <u>2.07</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd.  | KRW      | 787,459                    | 46,623,980             | 3.30               |
|   |          |                            | <u>46,623,980</u>      | <u>3.30</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Sandvik AB  | SEK      | 679,724                    | 13,632,734             | 0.97               |
| Volvo AB 'B'  | SEK      | 1,198,374                  | 30,677,342             | 2.17               |
|   |          |                            | <u>44,310,076</u>      | <u>3.14</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Novartis AG   | CHF      | 414,763                    | 44,388,780             | 3.15               |
|   |          |                            | <u>44,388,780</u>      | <u>3.15</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Haleon plc  | GBP      | 6,009,340                  | 24,506,008             | 1.74               |
| Rio Tinto plc   | GBP      | 552,382                    | 36,316,820             | 2.57               |
|   |          |                            | <u>60,822,828</u>      | <u>4.31</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 194,234                    | 33,315,016             | 2.36               |
| Adobe, Inc.   | USD      | 96,485                     | 53,601,277             | 3.80               |
| Alphabet, Inc. 'A'  | USD      | 370,382                    | 67,465,081             | 4.78               |
| Amazon.com, Inc.  | USD      | 337,291                    | 65,181,486             | 4.62               |
| Amgen, Inc.   | USD      | 126,461                    | 39,512,739             | 2.80               |
| Apple, Inc.   | USD      | 288,577                    | 60,780,088             | 4.30               |
| AutoZone, Inc.  | USD      | 14,805                     | 43,883,500             | 3.11               |
| Broadcom, Inc.  | USD      | 42,065                     | 67,536,619             | 4.78               |
| Capital One Financial Corp.   | USD      | 209,817                    | 29,049,164             | 2.06               |
| CBRE Group, Inc. 'A'  | USD      | 232,653                    | 20,731,709             | 1.47               |
| Elevance Health, Inc.   | USD      | 76,366                     | 41,379,681             | 2.93               |
| Meta Platforms, Inc. 'A'  | USD      | 109,944                    | 55,435,964             | 3.93               |
| Motorola Solutions, Inc.  | USD      | 93,238                     | 35,994,530             | 2.55               |
| Nasdaq, Inc.  | USD      | 554,401                    | 33,408,204             | 2.36               |



## Schedule of Investments (continued)

### Robeco Global SDG Engagement Equities

As at 30 June 2024

| 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 (continued)  |          |                            |                             |                      |
| Salesforce, Inc.  | USD      | 185,326                    | 47,647,314                  | 3.37                 |
|   |          |                            | <u>694,922,372</u>          | <u>49.22</u>         |
| Total Equities  |          |                            | <u>1,382,997,615</u>        | <u>97.95</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing |          |                            | <u>1,382,997,615</u>        | <u>97.95</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>1,382,997,615</u></b> | <b><u>97.95</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>24,982,039</u></b>    | <b><u>1.77</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>3,956,622</u></b>     | <b><u>0.28</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>1,411,936,276</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Global SDG Engagement Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold    | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|--|------------------|---------------|----------------|---------------|--------------|----------------------------|-----------------|
| AUD  | 687,038          | CHF           | 406,301        | 15/07/2024    | HSBC         | 6,123                      | –               |
| AUD  | 2,262,183        | EUR           | 1,390,598      | 15/07/2024    | HSBC         | 20,012                     | –               |
| AUD  | 72,350           | EUR           | 44,869         | 15/07/2024    | J.P. Morgan  | 217                        | –               |
| AUD  | 998,412          | GBP           | 518,128        | 15/07/2024    | HSBC         | 11,995                     | –               |
| AUD  | 441,720          | HUF           | 107,460,191    | 15/07/2024    | BNP Paribas  | 3,626                      | –               |
| AUD  | 2,145,625        | JPY           | 222,282,020    | 16/07/2024    | Barclays     | 48,632                     | –               |
| AUD  | 67,725           | JPY           | 7,217,099      | 16/07/2024    | J.P. Morgan  | 283                        | –               |
| AUD  | 744,027          | SEK           | 5,144,546      | 15/07/2024    | HSBC         | 10,966                     | –               |
| AUD  | 14,706,179       | USD           | 9,732,082      | 15/07/2024    | BNP Paribas  | 92,729                     | 0.01            |
| AUD  | 161,760          | USD           | 107,505        | 15/07/2024    | HSBC         | 562                        | –               |
| AUD  | 549,538          | USD           | 364,636        | 15/07/2024    | J.P. Morgan  | 2,496                      | –               |
| CHF  | 15,075,890       | GBP           | 13,226,123     | 15/07/2024    | HSBC         | 83,358                     | 0.01            |
| CHF  | 32,284,460       | JPY           | 5,655,535,184  | 16/07/2024    | Barclays     | 754,565                    | 0.05            |
| CHF  | 26,381           | JPY           | 4,720,065      | 16/07/2024    | HSBC         | 2                          | –               |
| CHF  | 1,199,487        | JPY           | 214,617,461    | 16/07/2024    | J.P. Morgan  | 40                         | –               |
| CHF  | 11,868,944       | SEK           | 138,769,066    | 15/07/2024    | HSBC         | 117,257                    | 0.01            |
| CHF  | 1,993,293        | USD           | 2,220,952      | 15/07/2024    | J.P. Morgan  | 802                        | –               |
| EUR  | 7,080,689        | CHF           | 6,810,702      | 15/07/2024    | Barclays     | 2,097                      | –               |
| EUR  | 544,274          | GBP           | 460,370        | 15/07/2024    | Barclays     | 1,686                      | –               |
| EUR  | 10,013,880       | GBP           | 8,455,209      | 15/07/2024    | BNP Paribas  | 49,924                     | –               |
| EUR  | 21,733,812       | JPY           | 3,662,682,386  | 16/07/2024    | Barclays     | 489,751                    | 0.03            |
| EUR  | 923,913          | JPY           | 158,217,459    | 16/07/2024    | J.P. Morgan  | 5,149                      | –               |
| EUR  | 7,377,354        | SEK           | 82,985,759     | 15/07/2024    | J.P. Morgan  | 70,376                     | –               |
| EUR  | 608,230          | USD           | 651,462        | 02/07/2024    | J.P. Morgan  | 408                        | –               |
| EUR  | 1,713,589        | USD           | 1,833,763      | 15/07/2024    | BNP Paribas  | 3,909                      | –               |
| EUR  | 380              | USD           | 407            | 15/07/2024    | HSBC         | 1                          | –               |
| EUR  | 1,951,095        | USD           | 2,089,284      | 15/07/2024    | J.P. Morgan  | 3,092                      | –               |
| GBP  | 12,158,837       | JPY           | 2,428,815,319  | 16/07/2024    | BNP Paribas  | 239,459                    | 0.02            |
| GBP  | 3,971,085        | SEK           | 52,930,000     | 15/07/2024    | J.P. Morgan  | 18,980                     | –               |
| GBP  | 752,674          | USD           | 950,463        | 15/07/2024    | J.P. Morgan  | 1,067                      | –               |
| SEK  | 12,667,913       | CHF           | 1,071,523      | 15/07/2024    | J.P. Morgan  | 2,633                      | –               |
| USD  | 17,833,846       | BRL           | 93,893,950     | 15/07/2024    | Barclays     | 955,328                    | 0.07            |
| USD  | 11,898,587       | BRL           | 62,595,967     | 15/07/2024    | J.P. Morgan  | 646,241                    | 0.05            |
| USD  | 15,771,267       | CHF           | 14,090,326     | 15/07/2024    | Barclays     | 65,976                     | –               |
| USD  | 1,571,920        | CHF           | 1,403,040      | 15/07/2024    | J.P. Morgan  | 8,070                      | –               |
| USD  | 53,368,530       | EUR           | 49,591,908     | 15/07/2024    | Barclays     | 185,622                    | 0.01            |
| USD  | 24,867,127       | GBP           | 19,499,200     | 15/07/2024    | J.P. Morgan  | 216,249                    | 0.02            |
| USD  | 10,480,626       | HUF           | 3,851,901,744  | 15/07/2024    | BNP Paribas  | 32,709                     | –               |
| USD  | 50,652,019       | JPY           | 7,928,854,791  | 16/07/2024    | Barclays     | 1,254,239                  | 0.09            |
| USD  | 2,248,864        | JPY           | 360,219,438    | 16/07/2024    | J.P. Morgan  | 4,650                      | –               |
| USD  | 5,057,518        | KRW           | 6,945,388,380  | 15/07/2024    | Barclays     | 14,895                     | –               |
| USD  | 37,085,737       | KRW           | 50,932,848,120 | 15/07/2024    | UBS          | 106,502                    | 0.01            |
| USD  | 23,750,257       | MXN           | 405,873,703    | 03/07/2024    | BNP Paribas  | 1,557,087                  | 0.11            |
| USD  | 18,374,024       | SEK           | 191,988,863    | 15/07/2024    | J.P. Morgan  | 233,331                    | 0.02            |
| USD  | 6,034,875        | ZAR           | 108,720,146    | 03/07/2024    | J.P. Morgan  | 81,304                     | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |                |               |              | <b>7,404,400</b>           | <b>0.52</b>     |

## Schedule of Investments (continued)

### Robeco Global SDG Engagement Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 35,173,256       | EUR           | 36,567,578    | 15/07/2024    | Barclays     | (10,828)                   | –               |
| CHF   | 6,966,997        | HUF           | 2,866,040,691 | 15/07/2024    | HSBC         | (8,343)                    | –               |
| CHF   | 560,509          | USD           | 623,931       | 03/07/2024    | HSBC         | (98)                       | –               |
| CHF   | 668              | USD           | 752           | 15/07/2024    | Barclays     | (8)                        | –               |
| CHF   | 225,286,946      | USD           | 252,171,624   | 15/07/2024    | Barclays     | (1,063,378)                | (0.08)          |
| CHF   | 1,020,346        | USD           | 1,149,351     | 15/07/2024    | HSBC         | (12,058)                   | –               |
| CHF   | 5,736,633        | USD           | 6,466,571     | 15/07/2024    | J.P. Morgan  | (72,433)                   | (0.01)          |
| EUR   | 52,042           | AUD           | 84,634        | 15/07/2024    | J.P. Morgan  | (731)                      | –               |
| EUR   | 1,204,150        | CHF           | 1,161,308     | 15/07/2024    | J.P. Morgan  | (3,068)                    | –               |
| EUR   | 4,592,495        | HUF           | 1,817,231,972 | 15/07/2024    | BNP Paribas  | (4,027)                    | –               |
| EUR   | 761              | USD           | 817           | 15/07/2024    | Barclays     | –                          | –               |
| EUR   | 148,618,145      | USD           | 159,931,944   | 15/07/2024    | Barclays     | (552,209)                  | (0.04)          |
| EUR   | 2,526,529        | USD           | 2,727,690     | 15/07/2024    | J.P. Morgan  | (18,213)                   | –               |
| GBP   | 3,813,656        | CHF           | 4,346,575     | 15/07/2024    | HSBC         | (23,537)                   | –               |
| GBP   | 12,645,399       | EUR           | 14,976,507    | 15/07/2024    | BNP Paribas  | (74,665)                   | (0.01)          |
| GBP   | 2,518,672        | HUF           | 1,180,569,244 | 15/07/2024    | BNP Paribas  | (18,078)                   | –               |
| GBP   | 1,708,490        | USD           | 2,167,418     | 15/07/2024    | Barclays     | (7,545)                    | –               |
| GBP   | 314              | USD           | 399           | 15/07/2024    | Barclays     | (2)                        | –               |
| GBP   | 81,027,150       | USD           | 103,368,833   | 15/07/2024    | BNP Paribas  | (934,354)                  | (0.07)          |
| GBP   | 2,833,139        | USD           | 3,598,198     | 15/07/2024    | J.P. Morgan  | (16,546)                   | –               |
| JPY   | 127,909,637      | EUR           | 756,218       | 16/07/2024    | Barclays     | (14,123)                   | –               |
| JPY   | 301,912,776      | USD           | 1,919,080     | 16/07/2024    | J.P. Morgan  | (38,125)                   | –               |
| SEK   | 4,545            | EUR           | 403           | 15/07/2024    | Barclays     | (2)                        | –               |
| SEK   | 16,300,113       | USD           | 1,546,664     | 15/07/2024    | BNP Paribas  | (6,495)                    | –               |
| USD   | 425              | EUR           | 396           | 15/07/2024    | Barclays     | –                          | –               |
| USD   | 1,111,716        | EUR           | 1,037,959     | 15/07/2024    | BNP Paribas  | (1,403)                    | –               |
| USD   | 1,589,344        | JPY           | 255,126,683   | 16/07/2024    | BNP Paribas  | (128)                      | –               |
| USD   | 1,729,317        | KRW           | 2,397,481,922 | 15/07/2024    | HSBC         | (11,348)                   | –               |
| USD   | 2,644,636        | KRW           | 3,665,952,379 | 15/07/2024    | UBS          | (16,988)                   | –               |
| USD   | 22,644,732       | ZAR           | 427,694,489   | 03/07/2024    | Rabobank     | (776,037)                  | (0.05)          |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |              | <b>(3,684,770)</b>         | <b>(0.26)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |               |               |              | <b>3,719,630</b>           | <b>0.26</b>     |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Credicorp Ltd.  | USD      | 3,174                      | 512,061                | 0.14               |
| Kunlun Energy Co. Ltd.  | HKD      | 1,022,000                  | 1,060,302              | 0.30               |
| Shenzhen International Holdings Ltd.  | HKD      | 176,000                    | 140,441                | 0.04               |
|   |          |                            | <u>1,712,804</u>       | <u>0.48</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| B3 SA - Brasil Bolsa Balcao   | BRL      | 55,600                     | 102,502                | 0.03               |
| Banco Bradesco SA   | BRL      | 68,400                     | 137,799                | 0.04               |
| Banco BTG Pactual SA  | BRL      | 21,600                     | 120,202                | 0.03               |
| Banco do Brasil SA  | BRL      | 257,100                    | 1,236,331              | 0.35               |
| BB Seguridade Participacoes SA  | BRL      | 36,500                     | 216,393                | 0.06               |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR                                   | USD      | 36,963                     | 497,152                | 0.14               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 527,580                    | 939,385                | 0.26               |
| Cia Paranaense de Energia - Copel, ADR Preference   | USD      | 23,057                     | 154,251                | 0.04               |
| Cia Siderurgica Nacional SA   | BRL      | 308,800                    | 717,732                | 0.20               |
| Cosan SA  | BRL      | 427,900                    | 1,043,086              | 0.29               |
| CPFL Energia SA   | BRL      | 112,000                    | 659,968                | 0.19               |
| CTEEP-Cia de Transmissao de Energia Eletrica Paulista 'PF'                                    | BRL      | 71,300                     | 337,088                | 0.09               |
| EcoRodovias Infraestrutura e Logistica SA   | BRL      | 676,800                    | 804,199                | 0.23               |
| Gerdau SA Preference  | BRL      | 128,760                    | 426,074                | 0.12               |
| Itau Unibanco Holding SA Preference   | BRL      | 180,300                    | 1,052,044              | 0.30               |
| Itausa SA Preference  | BRL      | 249,205                    | 440,583                | 0.12               |
| Klabin SA   | BRL      | 268,200                    | 1,035,244              | 0.29               |
| Lojas Renner SA   | BRL      | 75,400                     | 169,412                | 0.05               |
| Suzano SA   | BRL      | 106,800                    | 1,096,178              | 0.31               |
| Telefonica Brasil SA, ADR   | USD      | 125,235                    | 1,028,179              | 0.29               |
| TIM SA, ADR   | USD      | 55,605                     | 796,264                | 0.22               |
| Ultrapar Participacoes SA   | BRL      | 250,200                    | 972,971                | 0.27               |
| WEG SA  | BRL      | 98,600                     | 748,937                | 0.21               |
|   |          |                            | <u>14,731,974</u>      | <u>4.13</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 157,500                    | 619,316                | 0.17               |
| Alibaba Group Holding Ltd.  | HKD      | 696,700                    | 6,291,128              | 1.76               |
| ANTA Sports Products Ltd.   | HKD      | 103,600                    | 995,210                | 0.28               |
| Baidu, Inc. 'A'   | HKD      | 181,800                    | 1,985,097              | 0.56               |
| Bosideng International Holdings Ltd.  | HKD      | 1,642,000                  | 1,024,226              | 0.29               |
| China Lesso Group Holdings Ltd.   | HKD      | 84,000                     | 33,568                 | 0.01               |
| China Medical System Holdings Ltd.  | HKD      | 396,000                    | 335,774                | 0.09               |
| China Resources Land Ltd.   | HKD      | 10,000                     | 34,006                 | 0.01               |
| Geely Automobile Holdings Ltd.  | HKD      | 1,035,000                  | 1,165,260              | 0.33               |
| Giant Biogene Holding Co. Ltd., Reg. S, 144A  | HKD      | 6,800                      | 39,934                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Greentown China Holdings Ltd.   | HKD      | 217,000                    | 170,656                | 0.05               |
| H World Group Ltd.  | HKD      | 95,200                     | 317,033                | 0.09               |
| Haitian International Holdings Ltd.   | HKD      | 39,000                     | 110,895                | 0.03               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 442,000                    | 923,923                | 0.26               |
| Horizon Construction Development Ltd.   | HKD      | 17,592                     | 3,380                  | –                  |
| iQIYI, Inc., ADR  | USD      | 91,301                     | 335,075                | 0.09               |
| JD Logistics, Inc., Reg. S, 144A  | HKD      | 186,400                    | 200,071                | 0.06               |
| JD.com, Inc. 'A'  | HKD      | 169,150                    | 2,238,030              | 0.63               |
| Kanzhun Ltd., ADR   | USD      | 29,062                     | 546,656                | 0.15               |
| KE Holdings, Inc., ADR  | USD      | 13,827                     | 195,652                | 0.05               |
| Kuaishou Technology, Reg. S, 144A   | HKD      | 243,100                    | 1,436,978              | 0.40               |
| Meituan, Reg. S 'B', 144A   | HKD      | 299,500                    | 4,261,912              | 1.19               |
| NetEase, Inc.   | HKD      | 130,300                    | 2,488,374              | 0.70               |
| New Oriental Education & Technology Group, Inc.   | HKD      | 89,100                     | 681,311                | 0.19               |
| PDD Holdings, Inc., ADR   | USD      | 30,866                     | 4,103,635              | 1.15               |
| Pop Mart International Group Ltd., Reg. S, 144A   | HKD      | 175,600                    | 860,299                | 0.24               |
| Tencent Holdings Ltd.   | HKD      | 321,800                    | 15,349,325             | 4.30               |
| Tianneng Power International Ltd.   | HKD      | 196,000                    | 140,836                | 0.04               |
| Tongcheng Travel Holdings Ltd., Reg. S  | HKD      | 385,200                    | 766,709                | 0.22               |
| Trip.com Group Ltd.   | HKD      | 43,350                     | 2,079,938              | 0.58               |
| Vipshop Holdings Ltd., ADR  | USD      | 70,337                     | 915,788                | 0.26               |
| Wuxi Biologics Cayman, Inc., Reg. S, 144A   | HKD      | 126,000                    | 186,239                | 0.05               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 1,114,400                  | 2,352,295              | 0.66               |
|   |          |                            | 53,188,529             | 14.90              |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile  | CLP      | 5,917,178                  | 658,275                | 0.18               |
| CAP SA  | CLP      | 15,888                     | 99,483                 | 0.03               |
| Cencosud SA   | CLP      | 120,324                    | 226,263                | 0.06               |
| Cia Sud Americana de Vapores SA   | CLP      | 3,162,543                  | 200,221                | 0.06               |
| Empresas Copec SA   | CLP      | 101,778                    | 781,726                | 0.22               |
| Enel Chile SA   | CLP      | 8,805,806                  | 495,366                | 0.14               |
|   |          |                            | 2,461,334              | 0.69               |
| <i>China</i>  |          |                            |                        |                    |
| 37 Interactive Entertainment Network Technology Group Co. Ltd. 'A'  | CNY      | 22,900                     | 41,129                 | 0.01               |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 228,300                    | 136,992                | 0.04               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 3,127,000                  | 1,337,728              | 0.37               |
| AIMA Technology Group Co. Ltd. 'A'  | CNY      | 126,500                    | 475,808                | 0.13               |
| Bank of Chengdu Co. Ltd. 'A'  | CNY      | 23,800                     | 49,755                 | 0.01               |
| Bank of China Ltd. 'A'  | CNY      | 99,800                     | 63,456                 | 0.02               |
| Bank of China Ltd. 'H'  | HKD      | 3,388,000                  | 1,670,697              | 0.47               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 111,600                    | 114,732                | 0.03               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 776,000                    | 609,278                | 0.17               |
| Beijing Enlight Media Co. Ltd. 'A'  | CNY      | 189,200                    | 218,987                | 0.06               |
| Beijing New Building Materials plc 'A'  | CNY      | 68,500                     | 279,617                | 0.08               |
| Beijing Tiantan Biological Products Corp. Ltd. 'A'  | CNY      | 33,480                     | 112,429                | 0.03               |
| BYD Co. Ltd. 'A'  | CNY      | 4,700                      | 161,873                | 0.05               |
| BYD Co. Ltd. 'H'  | HKD      | 7,500                      | 222,865                | 0.06               |
| Changchun High-Tech Industry Group Co. Ltd. 'A'   | CNY      | 8,400                      | 106,092                | 0.03               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 1,836,000                  | 1,178,159              | 0.33               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 692,000                    | 373,149                | 0.10               |
| China Construction Bank Corp. 'H'   | HKD      | 5,505,000                  | 4,068,429              | 1.14               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 43,300                     | 18,891                 | 0.01               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 322,000                    | 100,220                | 0.03               |
| China Life Insurance Co. Ltd. 'A'   | CNY      | 200                        | 855                    | –                  |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 53,000                     | 249,389                | 0.07               |
| China Merchants Securities Co. Ltd. 'A'   | CNY      | 19,600                     | 37,522                 | 0.01               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 33,100                     | 17,265                 | –                  |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 1,556,500                  | 538,278                | 0.15               |
| China National Accord Medicines Corp. Ltd. 'A'  | CNY      | 35,300                     | 156,580                | 0.04               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 17,600                     | 67,483                 | 0.02               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 111,800                    | 272,934                | 0.08               |
| China Railway Group Ltd. 'A'  | CNY      | 54,200                     | 48,635                 | 0.01               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 5,600                      | 48,162                 | 0.01               |
| China Tower Corp. Ltd., Reg. S 'H', 144A  | HKD      | 2,672,000                  | 345,662                | 0.10               |
| China Vanke Co. Ltd. 'A'  | CNY      | 9,100                      | 8,679                  | –                  |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 16,100                     | 64,080                 | 0.02               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'  | CNY      | 25,200                     | 51,468                 | 0.01               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 715,000                    | 350,751                | 0.10               |
| Chongqing Zhifei Biological Products Co. Ltd. 'A'   | CNY      | 33,300                     | 128,460                | 0.04               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 21,400                     | 53,691                 | 0.01               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 44,780                     | 1,109,508              | 0.31               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 36,100                     | 76,959                 | 0.02               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 652,000                    | 1,140,754              | 0.32               |
| CRRC Corp. Ltd. 'A'   | CNY      | 70,400                     | 72,764                 | 0.02               |
| CRRC Corp. Ltd. 'H'   | HKD      | 203,000                    | 131,045                | 0.04               |
| CSC Financial Co. Ltd. 'A'  | CNY      | 11,400                     | 30,186                 | 0.01               |
| Daan Gene Co. Ltd. 'A'  | CNY      | 203,000                    | 139,691                | 0.04               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 143,800                    | 542,264                | 0.15               |
| Ganfeng Lithium Group Co. Ltd., Reg. S 'H', 144A  | HKD      | 17,600                     | 34,310                 | 0.01               |
| Guangzhou Kingmed Diagnostics Group Co. Ltd. 'A'  | CNY      | 23,400                     | 87,564                 | 0.02               |
| Guotai Junan Securities Co. Ltd. 'A'  | CNY      | 7,000                      | 13,054                 | –                  |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 17,900                     | 69,914                 | 0.02               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 120,000                    | 401,158                | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Hang Zhou Great Star Industrial Co. Ltd. 'A'  | CNY      | 111,300                    | 378,350                | 0.11               |
| Huafon Chemical Co. Ltd. 'A'  | CNY      | 819,700                    | 808,864                | 0.23               |
| Huatai Securities Co. Ltd. 'A'  | CNY      | 19,390                     | 33,064                 | 0.01               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 459,200                    | 507,582                | 0.14               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 63,700                     | 143,600                | 0.04               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 78,942                     | 344,513                | 0.10               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 168,400                    | 132,105                | 0.04               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 1,209,000                  | 718,518                | 0.20               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 400,000                    | 426,775                | 0.12               |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 516,400                    | 793,855                | 0.22               |
| Meinian Onehealth Healthcare Holdings Co. Ltd. 'A'  | CNY      | 379,300                    | 197,322                | 0.06               |
| Midea Group Co. Ltd. 'A'  | CNY      | 27,500                     | 244,115                | 0.07               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 80,300                     | 153,248                | 0.04               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 1,040,000                  | 356,995                | 0.10               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 251,000                    | 350,624                | 0.10               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 27,800                     | 158,244                | 0.04               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 284,500                    | 1,289,968              | 0.36               |
| Postal Savings Bank of China Co. Ltd. 'A'   | CNY      | 27,100                     | 18,909                 | 0.01               |
| Satellite Chemical Co. Ltd. 'A'   | CNY      | 307,300                    | 760,421                | 0.21               |
| Shandong Gold Mining Co. Ltd. 'A'   | CNY      | 10,300                     | 38,813                 | 0.01               |
| Shandong Sun Paper Industry JSC Ltd. 'A'  | CNY      | 101,100                    | 194,101                | 0.05               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 253,100                    | 380,587                | 0.11               |
| Shanghai Yuyuan Tourist Mart Group Co. Ltd. 'A'   | CNY      | 30,900                     | 21,901                 | 0.01               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 24,301                     | 972,936                | 0.27               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 3,392                      | 35,731                 | 0.01               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 358,400                    | 952,532                | 0.27               |
| Sinotrans Ltd. 'H'  | HKD      | 500,000                    | 243,359                | 0.07               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 90,230                     | 770,290                | 0.22               |
| Universal Scientific Industrial Shanghai Co. Ltd. 'A'   | CNY      | 416,500                    | 920,008                | 0.26               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 18,500                     | 41,348                 | 0.01               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 425,000                    | 813,267                | 0.23               |
| Western Mining Co. Ltd. 'A'   | CNY      | 284,400                    | 702,580                | 0.20               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 6,600                      | 35,598                 | 0.01               |
| WuXi AppTec Co. Ltd., Reg. S 'H', 144A  | HKD      | 43,200                     | 161,570                | 0.05               |
| Xiamen C & D, Inc. 'A'  | CNY      | 298,000                    | 366,243                | 0.10               |
| Yifeng Pharmacy Chain Co. Ltd. 'A'  | CNY      | 504                        | 1,703                  | –                  |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 731,400                    | 493,695                | 0.14               |
| Zhejiang NHU Co. Ltd. 'A'   | CNY      | 36,500                     | 96,449                 | 0.03               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 27,600                     | 108,881                | 0.03               |
| ZTE Corp. 'A'   | CNY      | 10,700                     | 41,189                 | 0.01               |
| ZTE Corp. 'H'   | HKD      | 153,400                    | 339,518                | 0.10               |
|   |          |                            | 33,178,722             | 9.30               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 31,715                     | 1,035,495              | 0.29               |
| Bancolombia SA  | COP      | 12,270                     | 104,516                | 0.03               |
| Interconexion Electrica SA ESP  | COP      | 21,521                     | 94,514                 | 0.03               |
|   |          |                            | <u>1,234,525</u>       | <u>0.35</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Komerční Banka A/S  | CZK      | 3,568                      | 119,474                | 0.03               |
| Moneta Money Bank A/S, Reg. S, 144A   | CZK      | 14,666                     | 64,139                 | 0.02               |
|   |          |                            | <u>183,613</u>         | <u>0.05</u>        |
| <i>Egypt</i>  |          |                            |                        |                    |
| Commercial International Bank - Egypt (CIB), Reg. S, GDR  | USD      | 149,139                    | 221,621                | 0.06               |
|   |          |                            | <u>221,621</u>         | <u>0.06</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 208,180                    | 450,919                | 0.13               |
| JUMBO SA  | EUR      | 13,736                     | 395,715                | 0.11               |
| National Bank of Greece SA  | EUR      | 110,813                    | 924,458                | 0.26               |
|   |          |                            | <u>1,771,092</u>       | <u>0.50</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 652,000                    | 1,130,732              | 0.32               |
| Far East Horizon Ltd.   | HKD      | 95,000                     | 61,813                 | 0.02               |
| Lenovo Group Ltd.   | HKD      | 706,000                    | 996,506                | 0.28               |
| MMG Ltd.  | HKD      | 200,000                    | 76,338                 | 0.02               |
| Shenzhen Investment Ltd.  | HKD      | 98,000                     | 11,674                 | –                  |
| Sinotruk Hong Kong Ltd.   | HKD      | 188,000                    | 488,818                | 0.14               |
|   |          |                            | <u>2,765,881</u>       | <u>0.78</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 11,172                     | 555,589                | 0.16               |
| Richter Gedeon Nyrt.  | HUF      | 5,976                      | 155,366                | 0.04               |
|   |          |                            | <u>710,955</u>         | <u>0.20</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Central Asia Tbk. PT   | IDR      | 907,400                    | 549,981                | 0.15               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 3,236,900                  | 1,215,691              | 0.34               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 2,992,700                  | 851,663                | 0.24               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 2,998,400                  | 842,299                | 0.24               |
| Chandra Asri Pacific Tbk. PT  | IDR      | 1,068,800                  | 602,118                | 0.17               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 99,700                     | 62,712                 | 0.02               |
| Merdeka Copper Gold Tbk. PT   | IDR      | 539,600                    | 78,427                 | 0.02               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 5,267,800                  | 495,415                | 0.14               |
| Telkom Indonesia Persero Tbk. PT, ADR   | USD      | 4,542                      | 84,935                 | 0.02               |
|   |          |                            | <u>4,783,241</u>       | <u>1.34</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Kuwait Finance House KSCP   | KWD      | 132,032                    | 305,600                | 0.08               |
| National Bank of Kuwait SAKP  | KWD      | 644,702                    | 1,811,681              | 0.51               |
|   |          |                            | <u>2,117,281</u>       | <u>0.59</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Bursa Malaysia Bhd.   | MYR      | 96,200                     | 180,267                | 0.05               |
| CIMB Group Holdings Bhd.  | MYR      | 915,800                    | 1,320,072              | 0.37               |
| Malayan Banking Bhd.  | MYR      | 657,000                    | 1,387,116              | 0.39               |
| Nestle Malaysia Bhd.  | MYR      | 19,100                     | 491,924                | 0.14               |
| Petronas Dagangan Bhd.  | MYR      | 105,100                    | 388,541                | 0.11               |
| Sime Darby Bhd.   | MYR      | 1,180,300                  | 655,514                | 0.18               |
| Westports Holdings Bhd.   | MYR      | 163,100                    | 144,171                | 0.04               |
|   |          |                            | <u>4,567,605</u>       | <u>1.28</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, ADR  | USD      | 182,991                    | 1,169,313              | 0.33               |
| GCC SAB de CV   | MXN      | 10,500                     | 98,440                 | 0.03               |
| Gentera SAB de CV   | MXN      | 526,600                    | 653,156                | 0.18               |
| Gruma SAB de CV 'B'   | MXN      | 14,530                     | 265,236                | 0.07               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 3,460                      | 1,036,339              | 0.29               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 244,800                    | 1,908,544              | 0.54               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 468,800                    | 811,436                | 0.23               |
| Orbia Advance Corp. SAB de CV   | MXN      | 215,900                    | 301,437                | 0.08               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 48,875                     | 452,412                | 0.13               |
|   |          |                            | <u>6,696,313</u>       | <u>1.88</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NEPI Rockcastle NV  | ZAR      | 146,200                    | 1,051,823              | 0.29               |
|   |          |                            | <u>1,051,823</u>       | <u>0.29</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 9,220                      | 156,279                | 0.04               |
|   |          |                            | <u>156,279</u>         | <u>0.04</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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</i>  |          |                            |                        |                    |
| Ayala Corp.   | PHP      | 12,970                     | 128,795                | 0.04               |
| Ayala Land, Inc.  | PHP      | 624,500                    | 303,678                | 0.08               |
| GT Capital Holdings, Inc.   | PHP      | 18,840                     | 199,300                | 0.06               |
| International Container Terminal Services, Inc.   | PHP      | 160,380                    | 957,207                | 0.27               |
| SM Investments Corp.  | PHP      | 37,820                     | 535,916                | 0.15               |
|   |          |                            | 2,124,896              | 0.60               |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 31,378                     | 1,311,303              | 0.37               |
| Budimex SA  | PLN      | 488                        | 84,610                 | 0.02               |
| Orange Polska SA  | PLN      | 66,655                     | 129,064                | 0.04               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 38,605                     | 604,228                | 0.17               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 101,874                    | 1,306,100              | 0.37               |
| Santander Bank Polska SA  | PLN      | 7,547                      | 1,016,016              | 0.28               |
|   |          |                            | 4,451,321              | 1.25               |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Abdullah Al Othaim Markets Co.  | SAR      | 20,730                     | 62,771                 | 0.02               |
| Al Rajhi Bank   | SAR      | 30,371                     | 659,782                | 0.19               |
| Aldrees Petroleum and Transport Services Co.  | SAR      | 27,141                     | 884,058                | 0.25               |
| Alinma Bank   | SAR      | 35,149                     | 291,378                | 0.08               |
| Arab National Bank  | SAR      | 206,079                    | 1,112,901              | 0.31               |
| Banque Saudi Fransi   | SAR      | 98,994                     | 936,744                | 0.26               |
| Dr Sulaiman Al Habib Medical Services Group Co.   | SAR      | 6,535                      | 502,719                | 0.14               |
| Elm Co.   | SAR      | 3,737                      | 853,864                | 0.24               |
| Etihad Etisalat Co.   | SAR      | 84,052                     | 1,196,390              | 0.34               |
| Jarir Marketing Co.   | SAR      | 110,265                    | 372,684                | 0.10               |
| Leejam Sports Co. JSC   | SAR      | 8,531                      | 515,280                | 0.14               |
| Mouwasat Medical Services Co.   | SAR      | 10,478                     | 338,505                | 0.10               |
| Nahdi Medical Co.   | SAR      | 26,511                     | 931,376                | 0.26               |
| Riyad Bank  | SAR      | 49,323                     | 342,484                | 0.10               |
| SABIC Agri-Nutrients Co.  | SAR      | 4,198                      | 126,222                | 0.04               |
| Sahara International Petrochemical Co.  | SAR      | 101,863                    | 792,835                | 0.22               |
| Saudi Awwal Bank  | SAR      | 111,512                    | 1,148,827              | 0.32               |
| Saudi Basic Industries Corp.  | SAR      | 37,567                     | 735,999                | 0.21               |
| Saudi Investment Bank (The)   | SAR      | 56,392                     | 193,004                | 0.05               |
| Saudi National Bank (The)   | SAR      | 1,561                      | 15,270                 | –                  |
| Saudi Telecom Co.   | SAR      | 169,269                    | 1,691,968              | 0.47               |
| Saudia Dairy & Foodstuff Co.  | SAR      | 3,435                      | 320,829                | 0.09               |
| Savola Group (The)  | SAR      | 35,295                     | 439,823                | 0.12               |
|   |          |                            | 14,465,713             | 4.05               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 11,226                     | 143,436                | 0.04               |
| AVI Ltd.  | ZAR      | 67,938                     | 351,931                | 0.10               |
| Bid Corp. Ltd.  | ZAR      | 30,206                     | 702,827                | 0.20               |
| Clicks Group Ltd.   | ZAR      | 11,416                     | 215,291                | 0.06               |
| Growthpoint Properties Ltd., REIT   | ZAR      | 455,621                    | 303,914                | 0.08               |
| Impala Platinum Holdings Ltd.   | ZAR      | 88,576                     | 440,309                | 0.12               |
| Investec Ltd.   | ZAR      | 41,974                     | 304,070                | 0.09               |
| Kumba Iron Ore Ltd.   | ZAR      | 38,705                     | 931,866                | 0.26               |
| MTN Group Ltd.  | ZAR      | 17,187                     | 79,949                 | 0.02               |
| Naspers Ltd. 'N'  | ZAR      | 8,424                      | 1,645,688              | 0.46               |
| Nedbank Group Ltd.  | ZAR      | 65,512                     | 919,931                | 0.26               |
| Redefine Properties Ltd., REIT  | ZAR      | 1,795,612                  | 395,310                | 0.11               |
| Sanlam Ltd.   | ZAR      | 210,801                    | 934,174                | 0.26               |
| Sappi Ltd.  | ZAR      | 283,570                    | 753,805                | 0.21               |
| Truworths International Ltd.  | ZAR      | 110,372                    | 563,828                | 0.16               |
|   |          |                            | 8,686,329              | 2.43               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Alteogen, Inc.  | KRW      | 432                        | 88,032                 | 0.02               |
| Amorepacific Corp.  | KRW      | 7,665                      | 931,605                | 0.26               |
| Celltrion, Inc.   | KRW      | 7,424                      | 940,068                | 0.26               |
| CJ CheilJedang Corp.  | KRW      | 2,669                      | 747,475                | 0.21               |
| Coway Co. Ltd.  | KRW      | 11,249                     | 524,654                | 0.15               |
| DB Insurance Co. Ltd.   | KRW      | 9,069                      | 754,377                | 0.21               |
| Doosan Bobcat, Inc.   | KRW      | 17,178                     | 640,197                | 0.18               |
| Ecopro Materials Co. Ltd.   | KRW      | 657                        | 43,386                 | 0.01               |
| Hana Financial Group, Inc.  | KRW      | 33,897                     | 1,494,768              | 0.42               |
| Hanjin Kal Corp.  | KRW      | 1,294                      | 60,728                 | 0.02               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 3,572                      | 117,293                | 0.03               |
| Hanmi Pharm Co. Ltd.  | KRW      | 544                        | 106,903                | 0.03               |
| HD Hyundai Electric Co. Ltd.  | KRW      | 2,814                      | 633,738                | 0.18               |
| HD Korea Shipbuilding & Offshore Engineering Co. Ltd.   | KRW      | 2,015                      | 232,461                | 0.07               |
| HL Mando Co. Ltd.   | KRW      | 9,071                      | 289,297                | 0.08               |
| Hyundai Glovis Co. Ltd.   | KRW      | 5,945                      | 945,845                | 0.27               |
| Hyundai Mobis Co. Ltd.  | KRW      | 8,153                      | 1,489,633              | 0.42               |
| Kakao Corp.   | KRW      | 2,310                      | 68,218                 | 0.02               |
| KB Financial Group, Inc.  | KRW      | 32,901                     | 1,876,301              | 0.53               |
| Krafton, Inc.   | KRW      | 6,005                      | 1,228,048              | 0.34               |
| KT Corp., ADR   | USD      | 63,748                     | 871,435                | 0.24               |
| LG Chem Ltd. Preference   | KRW      | 225                        | 39,393                 | 0.01               |
| LG Chem Ltd.  | KRW      | 1,432                      | 359,430                | 0.10               |
| LG Corp.  | KRW      | 4,035                      | 236,267                | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>  |          |                            |                        |                    |
| LG Electronics, Inc.  | KRW      | 14,557                     | 1,172,809              | 0.33               |
| LG H&H Co. Ltd.   | KRW      | 2,329                      | 584,576                | 0.16               |
| LOTTE Fine Chemical Co. Ltd.  | KRW      | 6,542                      | 211,492                | 0.06               |
| NAVER Corp.   | KRW      | 8,618                      | 1,044,929              | 0.29               |
| Netmarble Corp., Reg. S, 144A   | KRW      | 1,878                      | 73,264                 | 0.02               |
| NH Investment & Securities Co. Ltd.   | KRW      | 34,724                     | 320,122                | 0.09               |
| S-1 Corp.   | KRW      | 9,099                      | 383,394                | 0.11               |
| Samsung C&T Corp.   | KRW      | 10,316                     | 1,064,200              | 0.30               |
| Samsung Card Co. Ltd.   | KRW      | 14,739                     | 410,101                | 0.11               |
| Samsung E&A Co. Ltd.  | KRW      | 26,542                     | 465,666                | 0.13               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 39,619                     | 1,830,562              | 0.51               |
| Samsung Electronics Co. Ltd.  | KRW      | 232,221                    | 13,749,373             | 3.85               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 2,195                      | 620,309                | 0.17               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 13,236                     | 850,989                | 0.24               |
| Samsung SDS Co. Ltd.  | KRW      | 7,696                      | 830,262                | 0.23               |
| Samsung Securities Co. Ltd.   | KRW      | 8,044                      | 232,583                | 0.07               |
| Seegene, Inc.   | KRW      | 1,913                      | 27,795                 | 0.01               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 5,079                      | 177,664                | 0.05               |
| SK Hynix, Inc.  | KRW      | 31,361                     | 5,388,214              | 1.51               |
| SK Square Co. Ltd.  | KRW      | 1,096                      | 79,622                 | 0.02               |
| SK Telecom Co. Ltd., ADR  | USD      | 42,224                     | 883,748                | 0.25               |
|   |          |                            | 45,121,226             | 12.64              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 705,000                    | 1,018,117              | 0.28               |
| ASE Technology Holding Co. Ltd.   | TWD      | 93,000                     | 483,039                | 0.13               |
| Asustek Computer, Inc.  | TWD      | 86,000                     | 1,320,161              | 0.37               |
| Catcher Technology Co. Ltd.   | TWD      | 19,000                     | 135,875                | 0.04               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 149,000                    | 270,980                | 0.08               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 622,000                    | 948,103                | 0.27               |
| Chicony Electronics Co. Ltd.  | TWD      | 148,000                    | 780,112                | 0.22               |
| Compal Electronics, Inc.  | TWD      | 928,000                    | 992,605                | 0.28               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 1,583,000                  | 1,846,911              | 0.52               |
| Eva Airways Corp.   | TWD      | 901,000                    | 1,059,542              | 0.30               |
| Far Eastern New Century Corp.   | TWD      | 319,000                    | 346,616                | 0.10               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 728,700                    | 1,781,234              | 0.50               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 740,000                    | 4,881,402              | 1.37               |
| Inventec Corp.  | TWD      | 311,000                    | 534,926                | 0.15               |
| King's Town Bank Co. Ltd.   | TWD      | 176,000                    | 330,392                | 0.09               |
| Lotes Co. Ltd.  | TWD      | 9,000                      | 452,199                | 0.13               |
| Makalot Industrial Co. Ltd.   | TWD      | 53,000                     | 687,792                | 0.19               |
| MediaTek, Inc.  | TWD      | 93,000                     | 4,013,378              | 1.12               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Mega Financial Holding Co. Ltd.   | TWD      | 519,601                    | 647,069                | 0.18               |
| Novatek Microelectronics Corp.  | TWD      | 74,000                     | 1,382,303              | 0.39               |
| Phison Electronics Corp.  | TWD      | 8,000                      | 152,151                | 0.04               |
| Pou Chen Corp.  | TWD      | 846,000                    | 912,720                | 0.26               |
| Powertech Technology, Inc.  | TWD      | 35,000                     | 202,827                | 0.06               |
| President Chain Store Corp.   | TWD      | 48,000                     | 404,667                | 0.11               |
| Quanta Computer, Inc.   | TWD      | 211,000                    | 2,029,253              | 0.57               |
| Realtek Semiconductor Corp.   | TWD      | 72,000                     | 1,211,781              | 0.34               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 623,000                    | 487,776                | 0.14               |
| Synnex Technology International Corp.   | TWD      | 289,000                    | 651,200                | 0.18               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 1,827,668                  | 1,061,959              | 0.30               |
| Taiwan Business Bank  | TWD      | 17,408                     | 9,766                  | –                  |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 1,187,000                  | 35,344,913             | 9.90               |
| Uni-President Enterprises Corp.   | TWD      | 131,000                    | 328,292                | 0.09               |
| United Microelectronics Corp.   | TWD      | 115,000                    | 197,448                | 0.05               |
| Voltronic Power Technology Corp.  | TWD      | 10,000                     | 593,376                | 0.17               |
| Wistron Corp.   | TWD      | 172,000                    | 561,996                | 0.16               |
| WPG Holdings Ltd.   | TWD      | 355,000                    | 982,661                | 0.27               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 1,356,715                  | 1,340,342              | 0.37               |
|   |          |                            | <u>70,385,884</u>      | <u>19.72</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 31,400                     | 178,829                | 0.05               |
| Bangkok Bank PCL, NVDR  | THB      | 102,600                    | 364,856                | 0.10               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 524,000                    | 381,960                | 0.11               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 146,000                    | 982,683                | 0.28               |
| Central Pattana PCL, NVDR   | THB      | 597,000                    | 898,815                | 0.25               |
| CP ALL PCL, NVDR  | THB      | 845,300                    | 1,266,885              | 0.35               |
| CP Aextra PCL, NVDR   | THB      | 124,400                    | 92,374                 | 0.03               |
| Indorama Ventures PCL, NVDR   | THB      | 41,300                     | 21,946                 | 0.01               |
| Intouch Holdings PCL, NVDR  | THB      | 28,100                     | 54,749                 | 0.02               |
| Kasikornbank PCL  | THB      | 223,100                    | 762,969                | 0.21               |
| Krung Thai Bank PCL, NVDR   | THB      | 130,200                    | 60,669                 | 0.02               |
| Thai Union Group PCL, NVDR  | THB      | 458,100                    | 185,999                | 0.05               |
| TMBThanachart Bank PCL, NVDR  | THB      | 5,588,400                  | 260,404                | 0.07               |
|   |          |                            | <u>5,513,138</u>       | <u>1.55</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 223,668                    | 436,986                | 0.12               |
| Haci Omer Sabanci Holding A/S   | TRY      | 48,397                     | 142,459                | 0.04               |
| Turk Hava Yollari AO  | TRY      | 49,268                     | 463,999                | 0.13               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 926,373                    | 447,878                | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

| 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>   |          |                            |                           |                      |
| Turkiye Petrol Rafinerileri A/S   | TRY      | 214,541                    | 1,083,061                 | 0.30                 |
| Yapi ve Kredi Bankasi A/S   | TRY      | 1,001,338                  | 1,032,386                 | 0.29                 |
|   |          |                            | <u>3,606,769</u>          | <u>1.01</u>          |
| <i>United Arab Emirates</i>   |          |                            |                           |                      |
| Abu Dhabi Commercial Bank PJSC  | AED      | 247,563                    | 540,554                   | 0.15                 |
| Abu Dhabi Islamic Bank PJSC   | AED      | 7,428                      | 23,419                    | 0.01                 |
| Aldar Properties PJSC   | AED      | 635,191                    | 1,082,574                 | 0.30                 |
| Emaar Properties PJSC   | AED      | 739,150                    | 1,650,158                 | 0.46                 |
| Emirates NBD Bank PJSC  | AED      | 199,982                    | 898,367                   | 0.25                 |
| First Abu Dhabi Bank PJSC   | AED      | 68,525                     | 232,459                   | 0.07                 |
|   |          |                            | <u>4,427,531</u>          | <u>1.24</u>          |
| <i>United Kingdom</i>   |          |                            |                           |                      |
| Anglogold Ashanti plc   | USD      | 15,665                     | 393,661                   | 0.11                 |
|   |          |                            | <u>393,661</u>            | <u>0.11</u>          |
| Total Equities  |          |                            | <u>290,710,060</u>        | <u>81.46</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>290,710,060</u>        | <u>81.46</u>         |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                           |                      |
| Exchange Traded Funds   |          |                            |                           |                      |
| <i>Ireland</i>  |          |                            |                           |                      |
| iShares MSCI India Fund   | USD      | 3,489,095                  | 34,932,819                | 9.79                 |
|   |          |                            | <u>34,932,819</u>         | <u>9.79</u>          |
| Total Exchange Traded Funds   |          |                            | <u>34,932,819</u>         | <u>9.79</u>          |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | <u>34,932,819</u>         | <u>9.79</u>          |
| <b>Total Investments</b>  |          |                            | <u><b>325,642,879</b></u> | <u><b>91.25</b></u>  |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>647,731</b></u>     | <u><b>0.18</b></u>   |
| <b>Cash</b>   |          |                            | <u><b>26,970,286</b></u>  | <u><b>7.56</b></u>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>3,609,619</b></u>   | <u><b>1.01</b></u>   |
| <b>Total net assets</b>   |          |                            | <u><b>356,870,515</b></u> | <u><b>100.00</b></u> |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

#### 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, 20/09/2024                     | 18                     | USD      | 979,380                   | 1,699                            | –                  |
| NIFTY 50 Index, 25/07/2024                                  | 602                    | USD      | 29,063,958                | 597,584                          | 0.17               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>599,283</b>                   | <b>0.17</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>599,283</b>                   | <b>0.17</b>        |

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities II As at 30 June 2024

#### 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  | 1,864,326           | GBP              | 1,474,000   | 02/07/2024       | J.P. Morgan  | 1,042                            | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b>1,042</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>   |                     |                  |             |                  |              | <b>1,042</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 2,679                      | 47,144                 | 0.07               |
| Brambles Ltd.   | AUD      | 3,388                      | 30,676                 | 0.05               |
| CAR Group Ltd.  | AUD      | 460                        | 10,104                 | 0.01               |
| Computershare Ltd.  | AUD      | 6,776                      | 111,218                | 0.17               |
| CSL Ltd.  | AUD      | 312                        | 57,395                 | 0.09               |
| Dexus, REIT   | AUD      | 4,424                      | 17,864                 | 0.03               |
| Goodman Group, REIT   | AUD      | 1,014                      | 21,957                 | 0.03               |
| GPT Group (The), REIT   | AUD      | 1,171                      | 2,919                  | –                  |
| Macquarie Group Ltd.  | AUD      | 113                        | 14,413                 | 0.02               |
| Mineral Resources Ltd.  | AUD      | 1,909                      | 64,142                 | 0.10               |
| National Australia Bank Ltd.  | AUD      | 3,724                      | 84,074                 | 0.13               |
| Northern Star Resources Ltd.  | AUD      | 1,775                      | 14,379                 | 0.02               |
| Pilbara Minerals Ltd.   | AUD      | 20,993                     | 40,160                 | 0.06               |
| QBE Insurance Group Ltd.  | AUD      | 1,339                      | 14,510                 | 0.02               |
| REA Group Ltd.  | AUD      | 84                         | 10,294                 | 0.02               |
| Scentre Group, REIT   | AUD      | 31,690                     | 61,611                 | 0.09               |
| SEEK Ltd.   | AUD      | 2,138                      | 28,457                 | 0.04               |
| Suncorp Group Ltd.  | AUD      | 472                        | 5,121                  | 0.01               |
| Telstra Group Ltd.  | AUD      | 10,409                     | 23,480                 | 0.04               |
| Transurban Group  | AUD      | 8,339                      | 64,435                 | 0.10               |
| Vicinity Ltd., REIT   | AUD      | 14,069                     | 16,219                 | 0.02               |
| Wesfarmers Ltd.   | AUD      | 725                        | 29,447                 | 0.04               |
| Woolworths Group Ltd.   | AUD      | 1,950                      | 41,059                 | 0.06               |
|   |          |                            | 811,078                | 1.22               |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 569                        | 25,173                 | 0.04               |
| Verbund AG  | EUR      | 280                        | 20,622                 | 0.03               |
|   |          |                            | 45,795                 | 0.07               |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 299                        | 12,761                 | 0.02               |
| D'ieteren Group   | EUR      | 88                         | 17,433                 | 0.02               |
| UCB SA  | EUR      | 281                        | 38,975                 | 0.06               |
|   |          |                            | 69,169                 | 0.10               |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd.  | EUR      | 4,396                      | 25,356                 | 0.04               |
| Alibaba Health Information Technology Ltd.  | HKD      | 24,000                     | 8,978                  | 0.01               |
| Arch Capital Group Ltd.   | USD      | 923                        | 86,887                 | 0.13               |
| Beijing Enterprises Water Group Ltd.  | HKD      | 182,000                    | 52,201                 | 0.08               |



## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Credicorp Ltd.  | USD      | 206                        | 31,009                 | 0.05               |
| Everest Group Ltd.  | USD      | 52                         | 18,487                 | 0.03               |
| Hongkong Land Holdings Ltd.   | USD      | 19,600                     | 59,070                 | 0.09               |
|   |          |                            | <u>281,988</u>         | <u>0.43</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| B3 SA - Brasil Bolsa Balcao   | BRL      | 4,800                      | 8,257                  | 0.01               |
| Banco Bradesco SA Preference  | BRL      | 2,480                      | 5,158                  | 0.01               |
| Banco do Brasil SA  | BRL      | 6,000                      | 26,921                 | 0.04               |
| CCR SA  | BRL      | 6,100                      | 11,927                 | 0.02               |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR   | USD      | 2,140                      | 26,856                 | 0.04               |
| Itau Unibanco Holding SA Preference   | BRL      | 700                        | 3,811                  | –                  |
| Itausa SA Preference  | BRL      | 2,343                      | 3,865                  | 0.01               |
| Klabin SA   | BRL      | 3,410                      | 12,281                 | 0.02               |
| Rumo SA   | BRL      | 7,600                      | 26,453                 | 0.04               |
| Suzano SA   | BRL      | 4,100                      | 39,265                 | 0.06               |
| TIM SA, ADR   | USD      | 571                        | 7,629                  | 0.01               |
|   |          |                            | <u>172,423</u>         | <u>0.26</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 1,553                      | 94,756                 | 0.14               |
| Bank of Montreal  | CAD      | 507                        | 39,698                 | 0.06               |
| Bank of Nova Scotia (The)   | CAD      | 786                        | 33,540                 | 0.05               |
| Brookfield Asset Management Ltd. 'A'  | CAD      | 153                        | 5,433                  | 0.01               |
| Brookfield Renewable Corp. 'A'  | CAD      | 876                        | 23,153                 | 0.04               |
| Canadian Imperial Bank of Commerce  | CAD      | 817                        | 36,239                 | 0.05               |
| Canadian Pacific Kansas City Ltd.   | CAD      | 2,688                      | 197,477                | 0.30               |
| Constellation Software, Inc.  | CAD      | 8                          | 21,503                 | 0.03               |
| Dollarama, Inc.   | CAD      | 1,702                      | 144,966                | 0.22               |
| Fairfax Financial Holdings Ltd.   | CAD      | 10                         | 10,612                 | 0.02               |
| First Quantum Minerals Ltd.   | CAD      | 245                        | 3,002                  | –                  |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 2,190                      | 59,509                 | 0.09               |
| Intact Financial Corp.  | CAD      | 110                        | 17,102                 | 0.03               |
| Ivanhoe Mines Ltd. 'A'  | CAD      | 616                        | 7,414                  | 0.01               |
| Loblaw Cos. Ltd.  | CAD      | 59                         | 6,385                  | 0.01               |
| Manulife Financial Corp.  | CAD      | 3,981                      | 98,892                 | 0.15               |
| Metro, Inc. 'A'   | CAD      | 758                        | 39,173                 | 0.06               |
| National Bank of Canada   | CAD      | 746                        | 55,197                 | 0.08               |
| Northland Power, Inc.   | CAD      | 1,376                      | 22,068                 | 0.03               |
| Onex Corp.  | CAD      | 107                        | 6,787                  | 0.01               |
| Power Corp. of Canada   | CAD      | 254                        | 6,585                  | 0.01               |
| RB Global, Inc.   | CAD      | 150                        | 10,672                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| RioCan Real Estate Investment Trust   | CAD      | 2,965                      | 33,986                 | 0.05               |
| Rogers Communications, Inc. 'B'   | CAD      | 155                        | 5,348                  | 0.01               |
| Royal Bank of Canada  | CAD      | 2,688                      | 266,962                | 0.40               |
| Shopify, Inc. 'A'   | CAD      | 824                        | 50,799                 | 0.08               |
| Stantec, Inc.   | CAD      | 422                        | 32,957                 | 0.05               |
| Sun Life Financial, Inc.  | CAD      | 1,072                      | 49,034                 | 0.07               |
| TFI International, Inc.   | CAD      | 385                        | 52,148                 | 0.08               |
| Thomson Reuters Corp.   | CAD      | 181                        | 28,462                 | 0.04               |
| Toronto-Dominion Bank (The)   | CAD      | 1,661                      | 85,172                 | 0.13               |
| Waste Connections, Inc.   | USD      | 731                        | 119,606                | 0.18               |
| Wheaton Precious Metals Corp.   | CAD      | 2,882                      | 140,963                | 0.21               |
| WSP Global, Inc.  | CAD      | 538                        | 78,151                 | 0.12               |
|   |          |                            | 1,883,751              | 2.84               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 30,200                     | 254,446                | 0.38               |
| Chailease Holding Co. Ltd.  | TWD      | 7,000                      | 30,904                 | 0.05               |
| China Resources Land Ltd.   | HKD      | 14,500                     | 46,008                 | 0.07               |
| China Resources Mixc Lifestyle Services Ltd., Reg. S, 144A  | HKD      | 9,800                      | 30,275                 | 0.05               |
| Grab Holdings Ltd. 'A'  | USD      | 2,970                      | 9,838                  | 0.01               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S, 144A  | HKD      | 10,000                     | 19,504                 | 0.03               |
| Innovent Biologics, Inc., Reg. S, 144A  | HKD      | 2,000                      | 8,796                  | 0.01               |
| JD.com, Inc. 'A'  | HKD      | 11,650                     | 143,822                | 0.22               |
| KE Holdings, Inc., ADR  | USD      | 696                        | 9,189                  | 0.01               |
| Meituan, Reg. S 'B', 144A   | HKD      | 14,360                     | 190,664                | 0.29               |
| MINISO Group Holding Ltd.   | HKD      | 8,600                      | 38,490                 | 0.06               |
| NetEase, Inc.   | HKD      | 8,700                      | 155,023                | 0.23               |
| New Oriental Education & Technology Group, Inc.   | HKD      | 4,700                      | 33,533                 | 0.05               |
| Pop Mart International Group Ltd., Reg. S, 144A   | HKD      | 3,800                      | 17,371                 | 0.03               |
| Qifu Technology, Inc., ADR 'A'  | USD      | 724                        | 13,328                 | 0.02               |
| Sea Ltd., ADR   | USD      | 363                        | 24,190                 | 0.04               |
| TAL Education Group, ADR  | USD      | 1,972                      | 19,633                 | 0.03               |
| Trip.com Group Ltd., ADR  | USD      | 217                        | 9,516                  | 0.01               |
| Trip.com Group Ltd.   | HKD      | 3,200                      | 143,258                | 0.22               |
| Wharf Real Estate Investment Co. Ltd.   | HKD      | 4,000                      | 9,895                  | 0.02               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 1,400                      | 2,757                  | –                  |
|   |          |                            | 1,210,440              | 1.83               |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile, ADR   | USD      | 1,115                      | 23,543                 | 0.04               |
| Banco Santander Chile, ADR  | USD      | 860                        | 15,110                 | 0.02               |
|   |          |                            | 38,653                 | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Beijing-Shanghai High Speed Railway Co. Ltd. 'A'  | CNY      | 13,600                     | 9,378                  | 0.01               |
| BYD Co. Ltd. 'H'  | HKD      | 3,000                      | 83,178                 | 0.13               |
| China Construction Bank Corp. 'H'   | HKD      | 201,000                    | 138,603                | 0.21               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 7,000                      | 29,656                 | 0.04               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 48,000                     | 15,488                 | 0.02               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 10,200                     | 23,234                 | 0.04               |
| China Three Gorges Renewables Group Co. Ltd. 'A'  | CNY      | 71,200                     | 39,863                 | 0.06               |
| China Tourism Group Duty Free Corp. Ltd., Reg. S 'H', 144A  | HKD      | 6,200                      | 35,455                 | 0.05               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 35,300                     | 131,094                | 0.20               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 19,000                     | 10,536                 | 0.02               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 38,000                     | 37,829                 | 0.06               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 1,500                      | 6,346                  | 0.01               |
| TravelSky Technology Ltd. 'H'   | HKD      | 21,000                     | 22,989                 | 0.03               |
|   |          |                            | <u>583,649</u>         | <u>0.88</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 1,213                      | 36,953                 | 0.06               |
|   |          |                            | <u>36,953</u>          | <u>0.06</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Coloplast A/S 'B'   | DKK      | 99                         | 11,106                 | 0.02               |
| Danske Bank A/S   | DKK      | 1,149                      | 31,970                 | 0.05               |
| DSV A/S   | DKK      | 95                         | 13,592                 | 0.02               |
| Novo Nordisk A/S 'B'  | DKK      | 4,095                      | 552,190                | 0.83               |
| Novonesis (Novozymes) B 'B'   | DKK      | 304                        | 17,370                 | 0.03               |
| Pandora A/S   | DKK      | 97                         | 13,671                 | 0.02               |
| Vestas Wind Systems A/S   | DKK      | 748                        | 16,174                 | 0.02               |
|   |          |                            | <u>656,073</u>         | <u>0.99</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Elisa OYJ   | EUR      | 763                        | 32,687                 | 0.05               |
| Kone OYJ 'B'  | EUR      | 1,030                      | 47,473                 | 0.07               |
| Metso OYJ   | EUR      | 2,896                      | 28,624                 | 0.04               |
| Neste OYJ   | EUR      | 3,814                      | 63,408                 | 0.10               |
| Nokia OYJ   | EUR      | 3,332                      | 11,857                 | 0.02               |
| Nordea Bank Abp   | EUR      | 4,850                      | 53,908                 | 0.08               |
| Sampo OYJ 'A'   | EUR      | 1,104                      | 44,270                 | 0.07               |
| UPM-Kymmene OYJ   | EUR      | 1,928                      | 62,891                 | 0.09               |
|   |          |                            | <u>345,118</u>         | <u>0.52</u>        |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Accor SA  | EUR      | 1,040                      | 39,832                 | 0.06               |
| Air Liquide SA  | EUR      | 234                        | 37,740                 | 0.06               |
| AXA SA  | EUR      | 1,879                      | 57,441                 | 0.09               |
| BNP Paribas SA  | EUR      | 911                        | 54,232                 | 0.08               |
| Bureau Veritas SA   | EUR      | 3,202                      | 82,804                 | 0.12               |
| Capgemini SE  | EUR      | 55                         | 10,214                 | 0.02               |
| Carrefour SA  | EUR      | 1,180                      | 15,576                 | 0.02               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 390                        | 14,083                 | 0.02               |
| Covivio SA, REIT  | EUR      | 727                        | 32,264                 | 0.05               |
| EssilorLuxottica SA   | EUR      | 156                        | 31,387                 | 0.05               |
| Getlink SE  | EUR      | 3,048                      | 47,092                 | 0.07               |
| Hermes International SCA  | EUR      | 90                         | 192,600                | 0.29               |
| Ipsen SA  | EUR      | 76                         | 8,702                  | 0.01               |
| Kering SA   | EUR      | 45                         | 15,233                 | 0.02               |
| Klepierre SA, REIT  | EUR      | 693                        | 17,311                 | 0.03               |
| Legrand SA  | EUR      | 774                        | 71,703                 | 0.11               |
| L'Oreal SA  | EUR      | 535                        | 219,377                | 0.33               |
| Orange SA   | EUR      | 5,442                      | 50,904                 | 0.08               |
| Renault SA  | EUR      | 617                        | 29,517                 | 0.04               |
| Sanofi SA   | EUR      | 1,113                      | 100,103                | 0.15               |
| Schneider Electric SE   | EUR      | 1,108                      | 248,524                | 0.37               |
| Societe Generale SA   | EUR      | 464                        | 10,171                 | 0.02               |
| Vinci SA  | EUR      | 135                        | 13,281                 | 0.02               |
| Vivendi SE  | EUR      | 8,127                      | 79,287                 | 0.12               |
|   |          |                            | 1,479,378              | 2.23               |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 149                        | 33,227                 | 0.05               |
| Allianz SE  | EUR      | 417                        | 108,212                | 0.16               |
| Bayerische Motoren Werke AG   | EUR      | 1,556                      | 137,519                | 0.21               |
| Beiersdorf AG   | EUR      | 130                        | 17,752                 | 0.03               |
| Commerzbank AG  | EUR      | 2,349                      | 33,321                 | 0.05               |
| Deutsche Bank AG  | EUR      | 3,096                      | 46,155                 | 0.07               |
| Deutsche Boerse AG  | EUR      | 151                        | 28,856                 | 0.04               |
| Deutsche Telekom AG   | EUR      | 6,330                      | 148,628                | 0.22               |
| Dr Ing hc F Porsche AG, Reg. S Preference, 144A   | EUR      | 1,674                      | 116,376                | 0.18               |
| Fresenius SE & Co. KGaA   | EUR      | 439                        | 12,239                 | 0.02               |
| Henkel AG & Co. KGaA Preference   | EUR      | 398                        | 33,122                 | 0.05               |
| Infineon Technologies AG  | EUR      | 934                        | 32,041                 | 0.05               |
| Merck KGaA  | EUR      | 95                         | 14,701                 | 0.02               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 79                         | 36,893                 | 0.06               |
| SAP SE  | EUR      | 842                        | 159,576                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Sartorius AG Preference   | EUR      | 11                         | 2,409                  | –                  |
| Siemens AG  | EUR      | 1,512                      | 262,665                | 0.40               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 399                        | 21,466                 | 0.03               |
|   |          |                            | <u>1,245,158</u>       | <u>1.88</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 186                        | 2,500                  | –                  |
| JUMBO SA  | EUR      | 1,411                      | 37,928                 | 0.06               |
|   |          |                            | <u>40,428</u>          | <u>0.06</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 7,400                      | 46,871                 | 0.07               |
| BOC Hong Kong Holdings Ltd.   | HKD      | 9,000                      | 25,868                 | 0.04               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 48,000                     | 66,657                 | 0.10               |
| China Overseas Land & Investment Ltd.   | HKD      | 35,000                     | 56,635                 | 0.09               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 10,000                     | 7,433                  | 0.01               |
| Hang Seng Bank Ltd.   | HKD      | 1,000                      | 11,999                 | 0.02               |
| Hong Kong Exchanges & Clearing Ltd.   | HKD      | 3,300                      | 98,674                 | 0.15               |
| Sino Land Co. Ltd.  | HKD      | 10,000                     | 9,621                  | 0.01               |
| Sun Hung Kai Properties Ltd.  | HKD      | 2,000                      | 16,146                 | 0.02               |
| Swire Properties Ltd.   | HKD      | 25,600                     | 38,059                 | 0.06               |
| Techtronic Industries Co. Ltd.  | HKD      | 1,500                      | 15,990                 | 0.02               |
|   |          |                            | <u>393,953</u>         | <u>0.59</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd., Reg. S, GDR   | USD      | 881                        | 62,473                 | 0.09               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 1,957                      | 139,122                | 0.21               |
| HDFC Bank Ltd., ADR   | USD      | 2,665                      | 159,962                | 0.24               |
| ICICI Bank Ltd., ADR  | USD      | 7,187                      | 193,196                | 0.29               |
| Infosys Ltd., ADR   | USD      | 10,954                     | 190,309                | 0.29               |
| State Bank of India, Reg. S, GDR  | USD      | 582                        | 54,847                 | 0.08               |
| Wipro Ltd., ADR   | USD      | 25,093                     | 142,820                | 0.22               |
|   |          |                            | <u>942,729</u>         | <u>1.42</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Central Asia Tbk. PT   | IDR      | 26,900                     | 15,213                 | 0.02               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 31,000                     | 10,863                 | 0.02               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 8,500                      | 2,228                  | –                  |
| GoTo Gojek Tokopedia Tbk. PT 'A'  | IDR      | 4,191,000                  | 11,940                 | 0.02               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 327,000                    | 58,320                 | 0.09               |
| Unilever Indonesia Tbk. PT  | IDR      | 222,300                    | 38,253                 | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 136,817                | 0.21               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 477                        | 135,038                | 0.20               |
| Allegion plc  | USD      | 86                         | 9,481                  | 0.01               |
| Aon plc 'A'   | USD      | 111                        | 30,406                 | 0.05               |
| Bank of Ireland Group plc   | EUR      | 959                        | 9,367                  | 0.01               |
| CRH plc   | USD      | 661                        | 46,244                 | 0.07               |
| Johnson Controls International plc  | USD      | 1,209                      | 74,982                 | 0.11               |
| Linde plc   | USD      | 785                        | 321,405                | 0.49               |
| Medtronic plc   | USD      | 1,046                      | 76,819                 | 0.12               |
| STERIS plc  | USD      | 19                         | 3,892                  | 0.01               |
| Trane Technologies plc  | USD      | 50                         | 15,345                 | 0.02               |
| Willis Towers Watson plc  | USD      | 82                         | 20,056                 | 0.03               |
|   |          |                            | 743,035                | 1.12               |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 233                        | 35,871                 | 0.05               |
|   |          |                            | 35,871                 | 0.05               |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA  | EUR      | 135                        | 3,144                  | 0.01               |
| Intesa Sanpaolo SpA   | EUR      | 4,850                      | 16,834                 | 0.03               |
| Moncler SpA   | EUR      | 281                        | 16,034                 | 0.02               |
| Telecom Italia SpA  | EUR      | 129,525                    | 28,949                 | 0.04               |
| Terna - Rete Elettrica Nazionale  | EUR      | 6,419                      | 46,332                 | 0.07               |
| UniCredit SpA   | EUR      | 783                        | 27,096                 | 0.04               |
|   |          |                            | 138,389                | 0.21               |
| <i>Japan</i>  |          |                            |                        |                    |
| Advantest Corp.   | JPY      | 1,100                      | 40,994                 | 0.06               |
| Astellas Pharma, Inc.   | JPY      | 1,600                      | 14,756                 | 0.02               |
| Bandai Namco Holdings, Inc.   | JPY      | 2,500                      | 45,533                 | 0.07               |
| Central Japan Railway Co.   | JPY      | 2,700                      | 54,391                 | 0.08               |
| Daifuku Co. Ltd.  | JPY      | 2,000                      | 34,918                 | 0.05               |
| Dai-ichi Life Holdings, Inc.  | JPY      | 1,400                      | 34,902                 | 0.05               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 1,900                      | 60,879                 | 0.09               |
| Daiwa House Industry Co. Ltd.   | JPY      | 400                        | 9,459                  | 0.01               |
| Disco Corp.   | JPY      | 100                        | 35,406                 | 0.05               |
| East Japan Railway Co.  | JPY      | 4,300                      | 66,457                 | 0.10               |
| Eisai Co. Ltd.  | JPY      | 200                        | 7,647                  | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| FANUC Corp.   | JPY      | 1,400                      | 35,804                 | 0.05               |
| Fujitsu Ltd.  | JPY      | 2,000                      | 29,199                 | 0.04               |
| Hankyu Hanshin Holdings, Inc.   | JPY      | 1,000                      | 24,791                 | 0.04               |
| Hoya Corp.  | JPY      | 300                        | 32,549                 | 0.05               |
| Japan Exchange Group, Inc.  | JPY      | 500                        | 10,882                 | 0.02               |
| Kao Corp.   | JPY      | 400                        | 15,137                 | 0.02               |
| KDDI Corp.  | JPY      | 3,500                      | 86,362                 | 0.13               |
| Keyence Corp.   | JPY      | 100                        | 40,922                 | 0.06               |
| Komatsu Ltd.  | JPY      | 2,400                      | 65,025                 | 0.10               |
| Kubota Corp.  | JPY      | 1,300                      | 16,966                 | 0.03               |
| Lasertec Corp.  | JPY      | 200                        | 41,867                 | 0.06               |
| M3, Inc.  | JPY      | 900                        | 8,005                  | 0.01               |
| MatsukiyoCocokara & Co.   | JPY      | 2,300                      | 30,818                 | 0.05               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 7,500                      | 109,628                | 0.17               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 24,500                     | 245,708                | 0.37               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 16,700                     | 142,249                | 0.21               |
| Mizuho Financial Group, Inc.  | JPY      | 1,500                      | 29,217                 | 0.04               |
| MonotaRO Co. Ltd.   | JPY      | 1,000                      | 10,969                 | 0.02               |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 2,000                      | 41,473                 | 0.06               |
| Murata Manufacturing Co. Ltd.   | JPY      | 2,700                      | 52,026                 | 0.08               |
| NEC Corp.   | JPY      | 600                        | 46,096                 | 0.07               |
| Nexon Co. Ltd.  | JPY      | 1,900                      | 32,787                 | 0.05               |
| NIDEC Corp.   | JPY      | 300                        | 12,503                 | 0.02               |
| Nintendo Co. Ltd.   | JPY      | 2,900                      | 143,922                | 0.22               |
| Nippon Building Fund, Inc., REIT  | JPY      | 3                          | 9,797                  | 0.01               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 114,800                    | 101,082                | 0.15               |
| Nissan Chemical Corp.   | JPY      | 1,500                      | 44,347                 | 0.07               |
| Nitori Holdings Co. Ltd.  | JPY      | 100                        | 9,855                  | 0.01               |
| Nomura Holdings, Inc.   | JPY      | 1,900                      | 10,161                 | 0.02               |
| Nomura Real Estate Holdings, Inc.   | JPY      | 2,200                      | 51,439                 | 0.08               |
| Nomura Real Estate Master Fund, Inc., REIT  | JPY      | 5                          | 4,139                  | 0.01               |
| Olympus Corp.   | JPY      | 1,100                      | 16,548                 | 0.03               |
| Oriental Land Co. Ltd.  | JPY      | 3,000                      | 77,992                 | 0.12               |
| ORIX Corp.  | JPY      | 1,000                      | 20,603                 | 0.03               |
| Otsuka Holdings Co. Ltd.  | JPY      | 100                        | 3,927                  | 0.01               |
| Pan Pacific International Holdings Corp.  | JPY      | 1,700                      | 37,116                 | 0.06               |
| Rakuten Group, Inc.   | JPY      | 2,900                      | 13,960                 | 0.02               |
| Recruit Holdings Co. Ltd.   | JPY      | 2,800                      | 139,787                | 0.21               |
| Renesas Electronics Corp.   | JPY      | 1,700                      | 29,671                 | 0.04               |
| Resona Holdings, Inc.   | JPY      | 2,400                      | 14,819                 | 0.02               |
| Secom Co. Ltd.  | JPY      | 1,100                      | 60,595                 | 0.09               |
| Shimano, Inc.   | JPY      | 200                        | 28,822                 | 0.04               |
| Shionogi & Co. Ltd.   | JPY      | 200                        | 7,282                  | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Shiseido Co. Ltd.   | JPY      | 1,600                      | 42,580                 | 0.06               |
| SMC Corp.   | JPY      | 300                        | 132,841                | 0.20               |
| SoftBank Corp.  | JPY      | 2,500                      | 28,487                 | 0.04               |
| SoftBank Group Corp.  | JPY      | 2,700                      | 162,719                | 0.25               |
| Sompo Holdings, Inc.  | JPY      | 600                        | 11,955                 | 0.02               |
| Sony Group Corp.  | JPY      | 2,900                      | 229,441                | 0.35               |
| Sumitomo Metal Mining Co. Ltd.  | JPY      | 4,500                      | 127,325                | 0.19               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 1,100                      | 68,430                 | 0.10               |
| Sumitomo Mitsui Trust Holdings, Inc.  | JPY      | 1,400                      | 29,802                 | 0.05               |
| Sumitomo Realty & Development Co. Ltd.  | JPY      | 4,000                      | 109,535                | 0.17               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 2,700                      | 65,338                 | 0.10               |
| Terumo Corp.  | JPY      | 700                        | 10,772                 | 0.02               |
| Tokio Marine Holdings, Inc.   | JPY      | 2,400                      | 83,595                 | 0.13               |
| Tokyo Electron Ltd.   | JPY      | 600                        | 121,460                | 0.18               |
| Tokyu Corp.   | JPY      | 1,600                      | 16,445                 | 0.02               |
| West Japan Railway Co.  | JPY      | 1,800                      | 31,270                 | 0.05               |
| Yaskawa Electric Corp.  | JPY      | 700                        | 23,456                 | 0.04               |
| Yokogawa Electric Corp.   | JPY      | 1,400                      | 31,589                 | 0.05               |
|   |          |                            | <u>3,719,229</u>       | <u>5.61</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 97                         | 17,527                 | 0.03               |
|   |          |                            | <u>17,527</u>          | <u>0.03</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| CelcomDigi Bhd.   | MYR      | 36,600                     | 26,639                 | 0.04               |
| Gamuda Bhd.   | MYR      | 19,055                     | 24,799                 | 0.04               |
| Hong Leong Bank Bhd.  | MYR      | 4,600                      | 17,469                 | 0.03               |
| IHH Healthcare Bhd.   | MYR      | 3,000                      | 3,738                  | 0.01               |
| Maxis Bhd.  | MYR      | 22,900                     | 15,988                 | 0.02               |
| Nestle Malaysia Bhd.  | MYR      | 400                        | 9,612                  | 0.01               |
| Public Bank Bhd.  | MYR      | 14,200                     | 11,290                 | 0.02               |
| Telekom Malaysia Bhd.   | MYR      | 15,300                     | 20,457                 | 0.03               |
|   |          |                            | <u>129,992</u>         | <u>0.20</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 5,100                      | 37,100                 | 0.06               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 735                        | 6,348                  | 0.01               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 10,400                     | 33,040                 | 0.05               |
|   |          |                            | <u>76,488</u>          | <u>0.12</u>        |



## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, 144A  | EUR      | 5                          | 5,566                  | 0.01               |
| Akzo Nobel NV   | EUR      | 132                        | 7,495                  | 0.01               |
| Argenx SE   | EUR      | 20                         | 8,172                  | 0.01               |
| ASM International NV  | EUR      | 82                         | 58,368                 | 0.09               |
| ASML Holding NV   | EUR      | 523                        | 504,277                | 0.76               |
| CNH Industrial NV   | EUR      | 2,387                      | 22,438                 | 0.03               |
| CNH Industrial NV   | USD      | 5,423                      | 51,257                 | 0.08               |
| EXOR NV   | EUR      | 47                         | 4,592                  | 0.01               |
| ING Groep NV  | EUR      | 5,367                      | 85,668                 | 0.13               |
| Koninklijke Ahold Delhaize NV   | EUR      | 85                         | 2,345                  | –                  |
| Koninklijke KPN NV  | EUR      | 20,111                     | 71,997                 | 0.11               |
| NXP Semiconductors NV   | USD      | 233                        | 58,500                 | 0.09               |
| Randstad NV   | EUR      | 132                        | 5,588                  | 0.01               |
| STMicroelectronics NV   | EUR      | 59                         | 2,175                  | –                  |
| Universal Music Group NV  | EUR      | 3,058                      | 84,951                 | 0.13               |
| Wolters Kluwer NV   | EUR      | 136                        | 21,053                 | 0.03               |
|   |          |                            | <u>994,442</u>         | <u>1.50</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA  | NOK      | 3,145                      | 57,793                 | 0.09               |
| Salmar ASA  | NOK      | 281                        | 13,839                 | 0.02               |
|   |          |                            | <u>71,632</u>          | <u>0.11</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| KGHM Polska Miedz SA  | PLN      | 2,215                      | 77,295                 | 0.12               |
|   |          |                            | <u>77,295</u>          | <u>0.12</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 1,282                      | 4,486                  | 0.01               |
| Jeronimo Martins SGPS SA  | EUR      | 918                        | 16,753                 | 0.02               |
|   |          |                            | <u>21,239</u>          | <u>0.03</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Al Rajhi Bank   | SAR      | 2,023                      | 41,006                 | 0.06               |
| Alinma Bank   | SAR      | 2,502                      | 19,353                 | 0.03               |
| Arab National Bank  | SAR      | 1,981                      | 9,982                  | 0.02               |
| Bank AlBilad  | SAR      | 3,172                      | 25,718                 | 0.04               |
| Bank Al-Jazira  | SAR      | 8,726                      | 35,809                 | 0.05               |
| Banque Saudi Fransi   | SAR      | 1,854                      | 16,369                 | 0.03               |
| Dar Al Arkan Real Estate Development Co.  | SAR      | 11,700                     | 34,337                 | 0.05               |
| Dr Sulaiman Al Habib Medical Services Group Co.   | SAR      | 148                        | 10,623                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Saudi Arabia (continued)</i>   |          |                            |                        |                    |
| Elm Co.   | SAR      | 31                         | 6,609                  | 0.01               |
| Jarir Marketing Co.   | SAR      | 16,966                     | 53,504                 | 0.08               |
| Nahdi Medical Co.   | SAR      | 1,861                      | 61,003                 | 0.09               |
| Riyad Bank  | SAR      | 8,707                      | 56,411                 | 0.09               |
| Saudi Industrial Investment Group   | SAR      | 6,832                      | 35,785                 | 0.05               |
| Saudi National Bank (The)   | SAR      | 2,478                      | 22,618                 | 0.03               |
| Saudi Research & Media Group  | SAR      | 510                        | 26,256                 | 0.04               |
| Saudi Tadawul Group Holding Co.   | SAR      | 579                        | 35,885                 | 0.05               |
|   |          |                            | 491,268                | 0.74               |
| <i>Singapore</i>  |          |                            |                        |                    |
| CapitaLand Integrated Commercial Trust, REIT  | SGD      | 25,000                     | 34,079                 | 0.05               |
| CapitaLand Investment Ltd.  | SGD      | 9,200                      | 16,848                 | 0.02               |
| DBS Group Holdings Ltd.   | SGD      | 2,940                      | 72,443                 | 0.11               |
| Keppel Ltd.   | SGD      | 5,400                      | 24,054                 | 0.04               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 4,000                      | 39,739                 | 0.06               |
| Singapore Telecommunications Ltd.   | SGD      | 5,000                      | 9,467                  | 0.01               |
| United Overseas Bank Ltd.   | SGD      | 3,900                      | 84,122                 | 0.13               |
|   |          |                            | 280,752                | 0.42               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 212                        | 2,527                  | –                  |
|   |          |                            | 2,527                  | –                  |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 208                        | 23,588                 | 0.04               |
| Celltrion, Inc.   | KRW      | 127                        | 15,005                 | 0.02               |
| Hana Financial Group, Inc.  | KRW      | 975                        | 40,116                 | 0.06               |
| HYBE Co. Ltd.   | KRW      | 201                        | 27,590                 | 0.04               |
| Industrial Bank of Korea  | KRW      | 7,823                      | 74,345                 | 0.11               |
| Kakao Corp.   | KRW      | 659                        | 18,158                 | 0.03               |
| KB Financial Group, Inc.  | KRW      | 883                        | 46,985                 | 0.07               |
| Krafton, Inc.   | KRW      | 147                        | 28,050                 | 0.04               |
| LG Chem Ltd.  | KRW      | 136                        | 31,851                 | 0.05               |
| LG Energy Solution Ltd.   | KRW      | 45                         | 9,959                  | 0.02               |
| Samsung Electro-Mechanics Co. Ltd.  | KRW      | 128                        | 13,709                 | 0.02               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 599                        | 25,823                 | 0.04               |
| Samsung Electronics Co. Ltd.  | KRW      | 7,023                      | 387,981                | 0.59               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 507                        | 16,548                 | 0.02               |
| SK Hynix, Inc.  | KRW      | 660                        | 105,805                | 0.16               |
| SK Square Co. Ltd.  | KRW      | 319                        | 21,623                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Telecom Co. Ltd.   | KRW      | 333                        | 11,625                 | 0.02               |
| Woori Financial Group, Inc.   | KRW      | 909                        | 9,051                  | 0.01               |
|   |          |                            | <u>907,812</u>         | <u>1.37</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 4,000                      | 37,408                 | 0.06               |
| Banco Santander SA  | EUR      | 12,358                     | 53,516                 | 0.08               |
| CaixaBank SA  | EUR      | 17,565                     | 86,824                 | 0.13               |
| EDP Renovaveis SA   | EUR      | 2,900                      | 37,845                 | 0.06               |
| Iberdrola SA  | EUR      | 11,657                     | 141,225                | 0.21               |
| Redeia Corp. SA   | EUR      | 5,386                      | 87,899                 | 0.13               |
| Telefonica SA   | EUR      | 12,149                     | 48,110                 | 0.07               |
|   |          |                            | <u>492,827</u>         | <u>0.74</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Unibail-Rodamco-Westfield, REIT   | EUR      | 305                        | 22,424                 | 0.03               |
|   |          |                            | <u>22,424</u>          | <u>0.03</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Alfa Laval AB   | SEK      | 568                        | 23,225                 | 0.03               |
| Assa Abloy AB 'B'   | SEK      | 475                        | 12,538                 | 0.02               |
| Atlas Copco AB 'A'  | SEK      | 4,421                      | 77,591                 | 0.12               |
| Atlas Copco AB 'B'  | SEK      | 1,277                      | 19,256                 | 0.03               |
| Boliden AB  | SEK      | 2,277                      | 68,029                 | 0.10               |
| Epiroc AB 'A'   | SEK      | 5,124                      | 95,482                 | 0.14               |
| Holmen AB 'B'   | SEK      | 1,317                      | 48,410                 | 0.07               |
| Investor AB 'B'   | SEK      | 495                        | 12,656                 | 0.02               |
| Sandvik AB  | SEK      | 5,511                      | 103,131                | 0.16               |
| Securitas AB 'B'  | SEK      | 2,355                      | 21,828                 | 0.03               |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 4,944                      | 68,170                 | 0.10               |
| Svenska Cellulosa AB SCA 'B'  | SEK      | 3,705                      | 51,103                 | 0.08               |
| Svenska Handelsbanken AB 'A'  | SEK      | 7,663                      | 68,156                 | 0.10               |
| Swedbank AB 'A'   | SEK      | 619                        | 11,895                 | 0.02               |
| Tele2 AB 'B'  | SEK      | 2,262                      | 21,265                 | 0.03               |
| Telia Co. AB  | SEK      | 4,168                      | 10,440                 | 0.02               |
| Trelleborg AB 'B'   | SEK      | 275                        | 9,992                  | 0.02               |
|   |          |                            | <u>723,167</u>         | <u>1.09</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 2,681                      | 138,967                | 0.21               |
| Alcon, Inc.   | CHF      | 167                        | 13,910                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 722                        | 171,838                | 0.26               |
| Cie Financiere Richemont SA   | CHF      | 690                        | 100,483                | 0.15               |
| DSM-Firmenich AG  | EUR      | 216                        | 22,810                 | 0.04               |
| EMS-Chemie Holding AG   | CHF      | 41                         | 31,354                 | 0.05               |
| Givaudan SA   | CHF      | 22                         | 97,313                 | 0.15               |
| Julius Baer Group Ltd.  | CHF      | 182                        | 9,487                  | 0.01               |
| Kuehne + Nagel International AG   | CHF      | 36                         | 9,659                  | 0.02               |
| Lonza Group AG  | CHF      | 143                        | 72,816                 | 0.11               |
| Nestle SA   | CHF      | 3,916                      | 372,947                | 0.56               |
| Novartis AG   | CHF      | 2,031                      | 202,810                | 0.31               |
| Partners Group Holding AG   | CHF      | 14                         | 16,775                 | 0.03               |
| Roche Holding AG  | CHF      | 14                         | 3,980                  | 0.01               |
| Roche Holding AG  | CHF      | 666                        | 172,538                | 0.26               |
| Schindler Holding AG  | CHF      | 11                         | 2,579                  | –                  |
| SGS SA  | CHF      | 437                        | 36,300                 | 0.06               |
| SIG Group AG  | CHF      | 1,214                      | 20,736                 | 0.03               |
| Sika AG   | CHF      | 358                        | 95,608                 | 0.14               |
| Sonova Holding AG   | CHF      | 8                          | 2,306                  | –                  |
| Swiss Life Holding AG   | CHF      | 61                         | 41,842                 | 0.06               |
| Swiss Prime Site AG   | CHF      | 640                        | 56,619                 | 0.09               |
| Swiss Re AG   | CHF      | 139                        | 16,093                 | 0.02               |
| Swisscom AG   | CHF      | 256                        | 134,370                | 0.20               |
| TE Connectivity Ltd.  | USD      | 671                        | 94,181                 | 0.14               |
| VAT Group AG, Reg. S, 144A  | CHF      | 104                        | 55,009                 | 0.08               |
| Zurich Insurance Group AG   | CHF      | 108                        | 53,727                 | 0.08               |
|   |          |                            | 2,047,057              | 3.09               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Cathay Financial Holding Co. Ltd.   | TWD      | 8,082                      | 13,714                 | 0.02               |
| China Development Financial Holding Corp.   | TWD      | 27,000                     | 11,726                 | 0.02               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 4,000                      | 14,438                 | 0.02               |
| E Ink Holdings, Inc.  | TWD      | 5,000                      | 36,239                 | 0.06               |
| E.Sun Financial Holding Co. Ltd.  | TWD      | 3,462                      | 2,843                  | –                  |
| Eclat Textile Co. Ltd.  | TWD      | 1,000                      | 15,215                 | 0.02               |
| Feng TAY Enterprise Co. Ltd.  | TWD      | 2,240                      | 9,986                  | 0.02               |
| Fortune Electric Co. Ltd.   | TWD      | 1,000                      | 27,179                 | 0.04               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 7,000                      | 15,965                 | 0.02               |
| MediaTek, Inc.  | TWD      | 1,000                      | 40,265                 | 0.06               |
| Nien Made Enterprise Co. Ltd.   | TWD      | 1,000                      | 11,217                 | 0.02               |
| Novatek Microelectronics Corp.  | TWD      | 1,000                      | 17,429                 | 0.03               |
| Taiwan High Speed Rail Corp.  | TWD      | 70,000                     | 61,204                 | 0.09               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 29,000                     | 805,714                | 1.22               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| United Microelectronics Corp.   | TWD      | 35,000                     | 56,070                 | 0.08               |
| Yageo Corp.   | TWD      | 1,000                      | 20,995                 | 0.03               |
|   |          |                            | <u>1,160,199</u>       | <u>1.75</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Asset World Corp. PCL, NVDR   | THB      | 792,100                    | 70,086                 | 0.11               |
| Bangkok Expressway & Metro PCL, NVDR  | THB      | 17,400                     | 3,384                  | –                  |
| Bumrungrad Hospital PCL, NVDR   | THB      | 5,600                      | 35,169                 | 0.05               |
| Central Pattana PCL, NVDR   | THB      | 12,800                     | 17,981                 | 0.03               |
| Central Retail Corp. PCL, NVDR  | THB      | 56,300                     | 44,017                 | 0.07               |
| CP ALL PCL, NVDR  | THB      | 34,300                     | 47,965                 | 0.07               |
| Delta Electronics Thailand PCL, NVDR  | THB      | 1,900                      | 4,022                  | 0.01               |
| Minor International PCL, NVDR   | THB      | 39,500                     | 30,129                 | 0.04               |
|   |          |                            | <u>252,753</u>         | <u>0.38</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 6,597                      | 12,026                 | 0.02               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 56,987                     | 25,707                 | 0.04               |
| Yapi ve Kredi Bankasi A/S   | TRY      | 32,503                     | 31,268                 | 0.04               |
|   |          |                            | <u>69,001</u>          | <u>0.10</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 1,672                      | 3,406                  | –                  |
| Emaar Properties PJSC   | AED      | 3,024                      | 6,299                  | 0.01               |
| Emirates NBD Bank PJSC  | AED      | 839                        | 3,517                  | 0.01               |
|   |          |                            | <u>13,222</u>          | <u>0.02</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 613                        | 22,168                 | 0.03               |
| Antofagasta plc   | GBP      | 3,645                      | 90,713                 | 0.14               |
| Ashtead Group plc   | GBP      | 1,509                      | 94,010                 | 0.14               |
| AstraZeneca plc   | GBP      | 2,381                      | 346,997                | 0.52               |
| Aviva plc   | GBP      | 4,095                      | 23,019                 | 0.04               |
| Barclays plc  | GBP      | 6,568                      | 16,183                 | 0.03               |
| Berkeley Group Holdings plc   | GBP      | 262                        | 14,178                 | 0.02               |
| Compass Group plc   | GBP      | 3,235                      | 82,417                 | 0.12               |
| GSK plc   | GBP      | 4,713                      | 85,023                 | 0.13               |
| Haleon plc  | GBP      | 13,411                     | 51,029                 | 0.08               |
| HSBC Holdings plc   | GBP      | 34,435                     | 277,767                | 0.42               |
| Informa plc   | GBP      | 6,147                      | 62,047                 | 0.09               |
| Legal & General Group plc   | GBP      | 728                        | 1,949                  | –                  |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Lloyds Banking Group plc  | GBP      | 5,761                      | 3,719                  | 0.01               |
| London Stock Exchange Group plc   | GBP      | 280                        | 31,044                 | 0.05               |
| National Grid plc   | GBP      | 1,533                      | 15,959                 | 0.02               |
| NatWest Group plc   | GBP      | 9,370                      | 34,459                 | 0.05               |
| Pearson plc   | GBP      | 2,893                      | 33,808                 | 0.05               |
| Prudential plc  | GBP      | 2,678                      | 22,692                 | 0.03               |
| Reckitt Benckiser Group plc   | GBP      | 387                        | 19,545                 | 0.03               |
| RELX plc  | EUR      | 3,389                      | 145,591                | 0.22               |
| Rentokil Initial plc  | GBP      | 1,635                      | 8,894                  | 0.01               |
| Royalty Pharma plc 'A'  | USD      | 1,295                      | 31,863                 | 0.05               |
| Severn Trent plc  | GBP      | 2,623                      | 73,631                 | 0.11               |
| SSE plc   | GBP      | 707                        | 14,922                 | 0.02               |
| Standard Chartered plc  | GBP      | 7,134                      | 60,247                 | 0.09               |
| Unilever plc  | EUR      | 4,935                      | 253,067                | 0.38               |
| United Utilities Group plc  | GBP      | 6,042                      | 70,024                 | 0.11               |
| Vodafone Group plc  | GBP      | 81,843                     | 67,340                 | 0.10               |
| Whitbread plc   | GBP      | 3,143                      | 110,286                | 0.17               |
|   |          |                            | 2,164,591              | 3.26               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abbott Laboratories   | USD      | 1,242                      | 120,416                | 0.18               |
| AbbVie, Inc.  | USD      | 2,531                      | 405,054                | 0.61               |
| Adobe, Inc.   | USD      | 429                        | 222,371                | 0.33               |
| Advanced Micro Devices, Inc.  | USD      | 1,313                      | 198,723                | 0.30               |
| AECOM   | USD      | 786                        | 64,640                 | 0.10               |
| Aflac, Inc.   | USD      | 1,075                      | 89,581                 | 0.13               |
| Agilent Technologies, Inc.  | USD      | 769                        | 93,012                 | 0.14               |
| Airbnb, Inc. 'A'  | USD      | 1,365                      | 193,119                | 0.29               |
| Akamai Technologies, Inc.   | USD      | 286                        | 24,038                 | 0.04               |
| Albemarle Corp.   | USD      | 38                         | 3,387                  | –                  |
| Align Technology, Inc.  | USD      | 241                        | 54,289                 | 0.08               |
| Allstate Corp. (The)  | USD      | 343                        | 51,097                 | 0.08               |
| Alnylam Pharmaceuticals, Inc.   | USD      | 172                        | 38,998                 | 0.06               |
| American Express Co.  | USD      | 661                        | 142,808                | 0.21               |
| American International Group, Inc.  | USD      | 1,621                      | 112,286                | 0.17               |
| American Tower Corp., REIT  | USD      | 435                        | 78,895                 | 0.12               |
| American Water Works Co., Inc.  | USD      | 110                        | 13,256                 | 0.02               |
| Ameriprise Financial, Inc.  | USD      | 272                        | 108,417                | 0.16               |
| Amgen, Inc.   | USD      | 566                        | 165,007                | 0.25               |
| Analog Devices, Inc.  | USD      | 632                        | 134,603                | 0.20               |
| ANSYS, Inc.   | USD      | 71                         | 21,298                 | 0.03               |
| Apollo Global Management, Inc.  | USD      | 789                        | 86,921                 | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Apple, Inc.   | USD      | 14,762                     | 2,901,024              | 4.37               |
| Applied Materials, Inc.   | USD      | 756                        | 166,465                | 0.25               |
| AppLovin Corp. 'A'  | USD      | 398                        | 30,904                 | 0.05               |
| Ares Management Corp. 'A'   | USD      | 516                        | 64,168                 | 0.10               |
| Arista Networks, Inc.   | USD      | 210                        | 68,673                 | 0.10               |
| Arthur J Gallagher & Co.  | USD      | 116                        | 28,066                 | 0.04               |
| AT&T, Inc.  | USD      | 14,463                     | 257,885                | 0.39               |
| Atlassian Corp. 'A'   | USD      | 111                        | 18,319                 | 0.03               |
| Autodesk, Inc.  | USD      | 97                         | 22,396                 | 0.03               |
| Automatic Data Processing, Inc.   | USD      | 966                        | 215,138                | 0.32               |
| AutoZone, Inc.  | USD      | 19                         | 52,548                 | 0.08               |
| AvalonBay Communities, Inc., REIT   | USD      | 304                        | 58,684                 | 0.09               |
| Avantor, Inc.   | USD      | 2,471                      | 48,878                 | 0.07               |
| Avery Dennison Corp.  | USD      | 579                        | 118,123                | 0.18               |
| Bank of America Corp.   | USD      | 10,423                     | 386,772                | 0.58               |
| Bank of New York Mellon Corp. (The)   | USD      | 1,685                      | 94,159                 | 0.14               |
| Bath & Body Works, Inc.   | USD      | 158                        | 5,757                  | 0.01               |
| Baxter International, Inc.  | USD      | 213                        | 6,648                  | 0.01               |
| Becton Dickinson & Co.  | USD      | 502                        | 109,468                | 0.16               |
| Biogen, Inc.  | USD      | 148                        | 32,012                 | 0.05               |
| BioMarin Pharmaceutical, Inc.   | USD      | 788                        | 60,533                 | 0.09               |
| Bio-Techne Corp.  | USD      | 145                        | 9,694                  | 0.01               |
| BlackRock, Inc.   | USD      | 37                         | 27,181                 | 0.04               |
| Block, Inc. 'A'   | USD      | 190                        | 11,433                 | 0.02               |
| Booking Holdings, Inc.  | USD      | 68                         | 251,348                | 0.38               |
| Boston Properties, Inc., REIT   | USD      | 284                        | 16,313                 | 0.02               |
| Boston Scientific Corp.   | USD      | 2,001                      | 143,781                | 0.22               |
| Bristol-Myers Squibb Co.  | USD      | 3,453                      | 133,803                | 0.20               |
| Broadcom, Inc.  | USD      | 512                        | 766,999                | 1.16               |
| Broadridge Financial Solutions, Inc.  | USD      | 349                        | 64,150                 | 0.10               |
| Cadence Design Systems, Inc.  | USD      | 454                        | 130,365                | 0.20               |
| Capital One Financial Corp.   | USD      | 336                        | 43,405                 | 0.07               |
| Carlisle Cos., Inc.   | USD      | 84                         | 31,759                 | 0.05               |
| Carrier Global Corp.  | USD      | 547                        | 32,195                 | 0.05               |
| Cboe Global Markets, Inc.   | USD      | 357                        | 56,647                 | 0.09               |
| CBRE Group, Inc. 'A'  | USD      | 32                         | 2,661                  | –                  |
| CDW Corp.   | USD      | 221                        | 46,157                 | 0.07               |
| Centene Corp.   | USD      | 342                        | 21,157                 | 0.03               |
| CenterPoint Energy, Inc.  | USD      | 435                        | 12,574                 | 0.02               |
| Charles River Laboratories International, Inc.  | USD      | 202                        | 38,936                 | 0.06               |
| Charles Schwab Corp. (The)  | USD      | 1,317                      | 90,553                 | 0.14               |
| Charter Communications, Inc. 'A'  | USD      | 62                         | 17,295                 | 0.03               |
| Church & Dwight Co., Inc.   | USD      | 1,359                      | 131,468                | 0.20               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Cigna Group (The)   | USD      | 401                        | 123,684                | 0.19               |
| Cintas Corp.  | USD      | 189                        | 123,489                | 0.19               |
| Cisco Systems, Inc.   | USD      | 4,146                      | 183,790                | 0.28               |
| Citigroup, Inc.   | USD      | 2,511                      | 148,680                | 0.22               |
| Cloudflare, Inc. 'A'  | USD      | 556                        | 42,970                 | 0.06               |
| CME Group, Inc.   | USD      | 890                        | 163,260                | 0.25               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 377                        | 23,920                 | 0.04               |
| Colgate-Palmolive Co.   | USD      | 2,189                      | 198,200                | 0.30               |
| Comcast Corp. 'A'   | USD      | 7,502                      | 274,111                | 0.41               |
| Confluent, Inc. 'A'   | USD      | 864                        | 23,806                 | 0.04               |
| Cooper Cos., Inc. (The)   | USD      | 170                        | 13,847                 | 0.02               |
| Copart, Inc.  | USD      | 2,442                      | 123,404                | 0.19               |
| Corning, Inc.   | USD      | 460                        | 16,675                 | 0.02               |
| Corpay, Inc.  | USD      | 279                        | 69,352                 | 0.10               |
| CoStar Group, Inc.  | USD      | 958                        | 66,271                 | 0.10               |
| Costco Wholesale Corp.  | USD      | 592                        | 469,507                | 0.71               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 401                        | 143,372                | 0.22               |
| Crown Castle, Inc., REIT  | USD      | 52                         | 4,740                  | 0.01               |
| Crown Holdings, Inc.  | USD      | 136                        | 9,440                  | 0.01               |
| CSX Corp.   | USD      | 6,221                      | 194,161                | 0.29               |
| Cummins, Inc.   | USD      | 101                        | 26,097                 | 0.04               |
| CVS Health Corp.  | USD      | 1,087                      | 59,900                 | 0.09               |
| Danaher Corp.   | USD      | 907                        | 211,443                | 0.32               |
| Datadog, Inc. 'A'   | USD      | 456                        | 55,179                 | 0.08               |
| Dayforce, Inc.  | USD      | 1,174                      | 54,332                 | 0.08               |
| Deckers Outdoor Corp.   | USD      | 86                         | 77,671                 | 0.12               |
| Deere & Co.   | USD      | 638                        | 222,417                | 0.34               |
| Dell Technologies, Inc. 'C'   | USD      | 47                         | 6,048                  | 0.01               |
| Dexcom, Inc.  | USD      | 420                        | 44,432                 | 0.07               |
| Dick's Sporting Goods, Inc.   | USD      | 149                        | 29,869                 | 0.04               |
| Digital Realty Trust, Inc., REIT  | USD      | 165                        | 23,409                 | 0.03               |
| Discover Financial Services   | USD      | 432                        | 52,727                 | 0.08               |
| DocuSign, Inc. 'A'  | USD      | 212                        | 10,583                 | 0.02               |
| Dollar General Corp.  | USD      | 315                        | 38,864                 | 0.06               |
| Dollar Tree, Inc.   | USD      | 156                        | 15,541                 | 0.02               |
| DoorDash, Inc. 'A'  | USD      | 995                        | 100,990                | 0.15               |
| Dover Corp.   | USD      | 191                        | 32,159                 | 0.05               |
| Dynatrace, Inc.   | USD      | 910                        | 37,988                 | 0.06               |
| eBay, Inc.  | USD      | 2,426                      | 121,600                | 0.18               |
| Ecolab, Inc.  | USD      | 776                        | 172,324                | 0.26               |
| Edison International  | USD      | 1,912                      | 128,109                | 0.19               |
| Edwards Lifesciences Corp.  | USD      | 405                        | 34,905                 | 0.05               |
| Elevance Health, Inc.   | USD      | 353                        | 178,471                | 0.27               |



## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Eli Lilly & Co.   | USD      | 933                        | 788,168                | 1.19               |
| Emerson Electric Co.  | USD      | 1,865                      | 191,694                | 0.29               |
| Enphase Energy, Inc.  | USD      | 258                        | 24,003                 | 0.04               |
| Entegris, Inc.  | USD      | 146                        | 18,445                 | 0.03               |
| Equinix, Inc., REIT   | USD      | 65                         | 45,887                 | 0.07               |
| Equitable Holdings, Inc.  | USD      | 1,887                      | 71,941                 | 0.11               |
| Equity Residential, REIT  | USD      | 726                        | 46,971                 | 0.07               |
| Essential Utilities, Inc.   | USD      | 97                         | 3,379                  | –                  |
| Essex Property Trust, Inc., REIT  | USD      | 51                         | 12,953                 | 0.02               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 810                        | 80,414                 | 0.12               |
| Etsy, Inc.  | USD      | 1,037                      | 57,068                 | 0.09               |
| Eversource Energy   | USD      | 880                        | 46,564                 | 0.07               |
| Exact Sciences Corp.  | USD      | 185                        | 7,293                  | 0.01               |
| Exelon Corp.  | USD      | 1,752                      | 56,577                 | 0.08               |
| Expedia Group, Inc.   | USD      | 925                        | 108,739                | 0.16               |
| Extra Space Storage, Inc., REIT   | USD      | 173                        | 25,086                 | 0.04               |
| F5, Inc.  | USD      | 152                        | 24,426                 | 0.04               |
| Fair Isaac Corp.  | USD      | 8                          | 11,112                 | 0.02               |
| Fastenal Co.  | USD      | 348                        | 20,404                 | 0.03               |
| Fidelity National Information Services, Inc.  | USD      | 495                        | 34,806                 | 0.05               |
| Fifth Third Bancorp   | USD      | 361                        | 12,291                 | 0.02               |
| First Citizens BancShares, Inc. 'A'   | USD      | 14                         | 21,993                 | 0.03               |
| First Solar, Inc.   | USD      | 271                        | 57,009                 | 0.09               |
| Fiserv, Inc.  | USD      | 452                        | 62,856                 | 0.09               |
| Fortinet, Inc.  | USD      | 1,310                      | 73,668                 | 0.11               |
| Fortive Corp.   | USD      | 2,100                      | 145,192                | 0.22               |
| Fox Corp. 'A'   | USD      | 4,123                      | 132,221                | 0.20               |
| Gartner, Inc.   | USD      | 56                         | 23,464                 | 0.04               |
| Gen Digital, Inc.   | USD      | 218                        | 5,081                  | 0.01               |
| General Mills, Inc.   | USD      | 1,936                      | 114,272                | 0.17               |
| Gilead Sciences, Inc.   | USD      | 1,548                      | 99,098                 | 0.15               |
| Global Payments, Inc.   | USD      | 596                        | 53,775                 | 0.08               |
| GoDaddy, Inc. 'A'   | USD      | 616                        | 80,300                 | 0.12               |
| Goldman Sachs Group, Inc. (The)   | USD      | 273                        | 115,217                | 0.17               |
| GRAIL, Inc.   | USD      | 51                         | 731                    | –                  |
| Hartford Financial Services Group, Inc. (The)   | USD      | 1,041                      | 97,655                 | 0.15               |
| HCA Healthcare, Inc.  | USD      | 426                        | 127,703                | 0.19               |
| Healthpeak Properties, Inc., REIT   | USD      | 83                         | 1,518                  | –                  |
| Hewlett Packard Enterprise Co.  | USD      | 1,059                      | 20,918                 | 0.03               |
| Hilton Worldwide Holdings, Inc.   | USD      | 901                        | 183,437                | 0.28               |
| Hologic, Inc.   | USD      | 387                        | 26,811                 | 0.04               |
| Home Depot, Inc. (The)  | USD      | 1,371                      | 440,357                | 0.66               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 6,868                      | 115,220                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Hubbell, Inc. 'B'   | USD      | 220                        | 75,023                 | 0.11               |
| HubSpot, Inc.   | USD      | 173                        | 95,203                 | 0.14               |
| Humana, Inc.  | USD      | 216                        | 75,305                 | 0.11               |
| Huntington Bancshares, Inc.   | USD      | 2,289                      | 28,149                 | 0.04               |
| IDEX Corp.  | USD      | 534                        | 100,248                | 0.15               |
| Illinois Tool Works, Inc.   | USD      | 333                        | 73,625                 | 0.11               |
| Illumina, Inc.  | USD      | 307                        | 29,899                 | 0.04               |
| Ingersoll Rand, Inc.  | USD      | 1,743                      | 147,734                | 0.22               |
| Insulet Corp.   | USD      | 141                        | 26,549                 | 0.04               |
| Intel Corp.   | USD      | 3,004                      | 86,806                 | 0.13               |
| Intercontinental Exchange, Inc.   | USD      | 451                        | 57,604                 | 0.09               |
| International Business Machines Corp.   | USD      | 791                        | 127,645                | 0.19               |
| International Flavors & Fragrances, Inc.  | USD      | 543                        | 48,238                 | 0.07               |
| Intuit, Inc.  | USD      | 196                        | 120,190                | 0.18               |
| Intuitive Surgical, Inc.  | USD      | 271                        | 112,484                | 0.17               |
| Invitation Homes, Inc., REIT  | USD      | 651                        | 21,800                 | 0.03               |
| IQVIA Holdings, Inc.  | USD      | 132                        | 26,042                 | 0.04               |
| Iron Mountain, Inc., REIT   | USD      | 879                        | 73,502                 | 0.11               |
| Jack Henry & Associates, Inc.   | USD      | 33                         | 5,112                  | 0.01               |
| JB Hunt Transport Services, Inc.  | USD      | 303                        | 45,234                 | 0.07               |
| JPMorgan Chase & Co.  | USD      | 3,474                      | 655,611                | 0.99               |
| Juniper Networks, Inc.  | USD      | 266                        | 9,049                  | 0.01               |
| KeyCorp   | USD      | 426                        | 5,648                  | 0.01               |
| Keysight Technologies, Inc.   | USD      | 291                        | 37,130                 | 0.06               |
| Kimberly-Clark Corp.  | USD      | 303                        | 39,071                 | 0.06               |
| KKR & Co., Inc. 'A'   | USD      | 593                        | 58,229                 | 0.09               |
| KLA Corp.   | USD      | 143                        | 110,012                | 0.17               |
| Labcorp Holdings, Inc.  | USD      | 10                         | 1,899                  | –                  |
| Lam Research Corp.  | USD      | 133                        | 132,144                | 0.20               |
| Liberty Media Corp-Liberty Formula One 'C'  | USD      | 86                         | 5,765                  | 0.01               |
| LKQ Corp.   | USD      | 2,030                      | 78,776                 | 0.12               |
| Lowe's Cos., Inc.   | USD      | 1,203                      | 247,458                | 0.37               |
| LPL Financial Holdings, Inc.  | USD      | 530                        | 138,119                | 0.21               |
| Lululemon Athletica, Inc.   | USD      | 347                        | 96,710                 | 0.15               |
| M&T Bank Corp.  | USD      | 74                         | 10,451                 | 0.02               |
| Markel Group, Inc.  | USD      | 55                         | 80,860                 | 0.12               |
| MarketAxess Holdings, Inc.  | USD      | 35                         | 6,549                  | 0.01               |
| Marriott International, Inc. 'A'  | USD      | 816                        | 184,077                | 0.28               |
| Marsh & McLennan Cos., Inc.   | USD      | 323                        | 63,506                 | 0.10               |
| Martin Marietta Materials, Inc.   | USD      | 166                        | 83,918                 | 0.13               |
| Marvell Technology, Inc.  | USD      | 1,014                      | 66,134                 | 0.10               |
| Mastercard, Inc. 'A'  | USD      | 1,111                      | 457,316                | 0.69               |
| Match Group, Inc.   | USD      | 3,570                      | 101,196                | 0.15               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| MercadoLibre, Inc.  | USD      | 40                         | 61,335                 | 0.09               |
| Merck & Co., Inc.   | USD      | 3,499                      | 404,177                | 0.61               |
| MetLife, Inc.   | USD      | 2,419                      | 158,423                | 0.24               |
| Mettler-Toledo International, Inc.  | USD      | 44                         | 57,377                 | 0.09               |
| Microchip Technology, Inc.  | USD      | 443                        | 37,821                 | 0.06               |
| Micron Technology, Inc.   | USD      | 1,136                      | 139,415                | 0.21               |
| Microsoft Corp.   | USD      | 7,091                      | 2,957,147              | 4.46               |
| Moderna, Inc.   | USD      | 368                        | 40,774                 | 0.06               |
| Molina Healthcare, Inc.   | USD      | 90                         | 24,966                 | 0.04               |
| MongoDB, Inc. 'A'   | USD      | 107                        | 24,955                 | 0.04               |
| Monolithic Power Systems, Inc.  | USD      | 49                         | 37,567                 | 0.06               |
| Moody's Corp.   | USD      | 43                         | 16,888                 | 0.03               |
| Morgan Stanley  | USD      | 1,237                      | 112,175                | 0.17               |
| Motorola Solutions, Inc.  | USD      | 106                        | 38,182                 | 0.06               |
| MSCI, Inc. 'A'  | USD      | 114                        | 51,243                 | 0.08               |
| Nasdaq, Inc.  | USD      | 1,025                      | 57,631                 | 0.09               |
| NetApp, Inc.  | USD      | 743                        | 89,292                 | 0.13               |
| Netflix, Inc.   | USD      | 627                        | 394,821                | 0.59               |
| Neurocrine Biosciences, Inc.  | USD      | 372                        | 47,785                 | 0.07               |
| Newmont Corp.   | USD      | 3,600                      | 140,641                | 0.21               |
| News Corp. 'A'  | USD      | 5,192                      | 133,560                | 0.20               |
| NextEra Energy, Inc.  | USD      | 3,916                      | 258,728                | 0.39               |
| NIKE, Inc. 'B'  | USD      | 2,661                      | 187,133                | 0.28               |
| Nordson Corp.   | USD      | 189                        | 40,902                 | 0.06               |
| Norfolk Southern Corp.  | USD      | 615                        | 123,195                | 0.19               |
| Nucor Corp.   | USD      | 438                        | 64,604                 | 0.10               |
| NVIDIA Corp.  | USD      | 25,125                     | 2,896,144              | 4.37               |
| NVR, Inc.   | USD      | 11                         | 77,886                 | 0.12               |
| Okta, Inc. 'A'  | USD      | 234                        | 20,438                 | 0.03               |
| Old Dominion Freight Line, Inc.   | USD      | 710                        | 116,992                | 0.18               |
| ON Semiconductor Corp.  | USD      | 1,024                      | 65,496                 | 0.10               |
| Oracle Corp.  | USD      | 2,128                      | 280,358                | 0.42               |
| Otis Worldwide Corp.  | USD      | 1,167                      | 104,815                | 0.16               |
| PACCAR, Inc.  | USD      | 113                        | 10,853                 | 0.02               |
| Palantir Technologies, Inc. 'A'   | USD      | 2,047                      | 48,379                 | 0.07               |
| Palo Alto Networks, Inc.  | USD      | 497                        | 157,208                | 0.24               |
| Paramount Global 'B'  | USD      | 519                        | 5,031                  | 0.01               |
| Paychex, Inc.   | USD      | 1,298                      | 143,588                | 0.22               |
| Paycom Software, Inc.   | USD      | 480                        | 64,063                 | 0.10               |
| Paylocity Holding Corp.   | USD      | 365                        | 44,903                 | 0.07               |
| PayPal Holdings, Inc., CDI  | USD      | 1,546                      | 83,708                 | 0.13               |
| Pfizer, Inc.  | USD      | 6,280                      | 163,951                | 0.25               |
| Pinterest, Inc. 'A'   | USD      | 1,788                      | 73,522                 | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| PNC Financial Services Group, Inc. (The)  | USD      | 164                        | 23,792                 | 0.04               |
| PPG Industries, Inc.  | USD      | 570                        | 66,953                 | 0.10               |
| Principal Financial Group, Inc.   | USD      | 759                        | 55,557                 | 0.08               |
| Procter & Gamble Co. (The)  | USD      | 3,110                      | 478,564                | 0.72               |
| Progressive Corp. (The)   | USD      | 1,104                      | 213,960                | 0.32               |
| Prologis, Inc., REIT  | USD      | 2,181                      | 228,550                | 0.34               |
| Prudential Financial, Inc.  | USD      | 1,013                      | 110,766                | 0.17               |
| PTC, Inc.   | USD      | 440                        | 74,583                 | 0.11               |
| Public Service Enterprise Group, Inc.   | USD      | 1,328                      | 91,321                 | 0.14               |
| Public Storage, REIT  | USD      | 138                        | 37,038                 | 0.06               |
| Pure Storage, Inc. 'A'  | USD      | 493                        | 29,536                 | 0.04               |
| QUALCOMM, Inc.  | USD      | 961                        | 178,598                | 0.27               |
| Quanta Services, Inc.   | USD      | 239                        | 56,662                 | 0.09               |
| Quest Diagnostics, Inc.   | USD      | 18                         | 2,299                  | –                  |
| Raymond James Financial, Inc.   | USD      | 577                        | 66,548                 | 0.10               |
| Realty Income Corp., REIT   | USD      | 924                        | 45,538                 | 0.07               |
| Regency Centers Corp., REIT   | USD      | 1,532                      | 88,911                 | 0.13               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 119                        | 116,699                | 0.18               |
| Regions Financial Corp.   | USD      | 1,679                      | 31,395                 | 0.05               |
| ResMed, Inc.  | USD      | 153                        | 27,327                 | 0.04               |
| Revvity, Inc.   | USD      | 602                        | 58,900                 | 0.09               |
| ROBLOX Corp. 'A'  | USD      | 320                        | 11,110                 | 0.02               |
| Rockwell Automation, Inc.   | USD      | 396                        | 101,713                | 0.15               |
| Roku, Inc. 'A'  | USD      | 601                        | 33,607                 | 0.05               |
| Rollins, Inc.   | USD      | 579                        | 26,358                 | 0.04               |
| Roper Technologies, Inc.  | USD      | 32                         | 16,830                 | 0.03               |
| S&P Global, Inc.  | USD      | 180                        | 74,906                 | 0.11               |
| Salesforce, Inc.  | USD      | 1,303                      | 312,574                | 0.47               |
| ServiceNow, Inc.  | USD      | 210                        | 154,141                | 0.23               |
| Simon Property Group, Inc., REIT  | USD      | 720                        | 101,979                | 0.15               |
| Snap, Inc., CDI 'A'   | USD      | 2,417                      | 37,459                 | 0.06               |
| Snap-on, Inc.   | USD      | 133                        | 32,437                 | 0.05               |
| Snowflake, Inc. 'A'   | USD      | 361                        | 45,503                 | 0.07               |
| SS&C Technologies Holdings, Inc.  | USD      | 269                        | 15,730                 | 0.02               |
| Stanley Black & Decker, Inc.  | USD      | 14                         | 1,044                  | –                  |
| State Street Corp.  | USD      | 928                        | 64,075                 | 0.10               |
| Steel Dynamics, Inc.  | USD      | 485                        | 58,603                 | 0.09               |
| Stryker Corp.   | USD      | 342                        | 108,575                | 0.16               |
| Super Micro Computer, Inc.  | USD      | 39                         | 29,815                 | 0.04               |
| Synchrony Financial   | USD      | 996                        | 43,855                 | 0.07               |
| Synopsys, Inc.  | USD      | 257                        | 142,692                | 0.21               |
| Sysco Corp.   | USD      | 1,264                      | 84,196                 | 0.13               |
| T Rowe Price Group, Inc.  | USD      | 92                         | 9,898                  | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Take-Two Interactive Software, Inc.   | USD      | 988                        | 143,340                | 0.22               |
| Target Corp.  | USD      | 986                        | 136,195                | 0.21               |
| Teradyne, Inc.  | USD      | 150                        | 20,754                 | 0.03               |
| Tesla, Inc.   | USD      | 2,752                      | 508,109                | 0.77               |
| Texas Instruments, Inc.   | USD      | 846                        | 153,555                | 0.23               |
| Thermo Fisher Scientific, Inc.  | USD      | 622                        | 320,939                | 0.48               |
| T-Mobile US, Inc.   | USD      | 1,312                      | 215,674                | 0.32               |
| Toast, Inc. 'A'   | USD      | 302                        | 7,262                  | 0.01               |
| Toro Co. (The)  | USD      | 217                        | 18,933                 | 0.03               |
| Tractor Supply Co.  | USD      | 313                        | 78,852                 | 0.12               |
| Tradeweb Markets, Inc. 'A'  | USD      | 103                        | 10,187                 | 0.02               |
| Travelers Cos., Inc. (The)  | USD      | 537                        | 101,883                | 0.15               |
| Trimble, Inc.   | USD      | 661                        | 34,489                 | 0.05               |
| Truist Financial Corp.  | USD      | 1,072                      | 38,859                 | 0.06               |
| Twilio, Inc. 'A'  | USD      | 698                        | 36,999                 | 0.06               |
| UDR, Inc., REIT   | USD      | 54                         | 2,073                  | –                  |
| U-Haul Holding Co.  | USD      | 225                        | 12,600                 | 0.02               |
| Ulta Beauty, Inc.   | USD      | 142                        | 51,125                 | 0.08               |
| Union Pacific Corp.   | USD      | 1,219                      | 257,346                | 0.39               |
| United Parcel Service, Inc. 'B'   | USD      | 1,755                      | 224,093                | 0.34               |
| United Rentals, Inc.  | USD      | 208                        | 125,514                | 0.19               |
| United Therapeutics Corp.   | USD      | 31                         | 9,214                  | 0.01               |
| UnitedHealth Group, Inc.  | USD      | 1,178                      | 559,746                | 0.84               |
| US Bancorp  | USD      | 880                        | 32,597                 | 0.05               |
| Veeva Systems, Inc. 'A'   | USD      | 539                        | 92,039                 | 0.14               |
| Ventas, Inc., REIT  | USD      | 1,349                      | 64,520                 | 0.10               |
| Veralto Corp.   | USD      | 217                        | 19,330                 | 0.03               |
| Verisk Analytics, Inc. 'A'  | USD      | 302                        | 75,954                 | 0.11               |
| Verizon Communications, Inc.  | USD      | 7,492                      | 288,286                | 0.43               |
| Vertex Pharmaceuticals, Inc.  | USD      | 342                        | 149,571                | 0.23               |
| Vertiv Holdings Co. 'A'   | USD      | 601                        | 48,545                 | 0.07               |
| Visa, Inc. 'A'  | USD      | 2,037                      | 498,858                | 0.75               |
| Vulcan Materials Co.  | USD      | 629                        | 145,948                | 0.22               |
| W R Berkley Corp.   | USD      | 752                        | 55,136                 | 0.08               |
| Walgreens Boots Alliance, Inc.  | USD      | 237                        | 2,675                  | –                  |
| Walmart, Inc.   | USD      | 6,360                      | 401,806                | 0.61               |
| Walt Disney Co. (The)   | USD      | 3,150                      | 291,825                | 0.44               |
| Warner Bros Discovery, Inc.   | USD      | 6,368                      | 44,206                 | 0.07               |
| Waste Management, Inc.  | USD      | 774                        | 154,071                | 0.23               |
| Waters Corp.  | USD      | 29                         | 7,850                  | 0.01               |
| Welltower, Inc., REIT   | USD      | 445                        | 43,286                 | 0.06               |
| West Pharmaceutical Services, Inc.  | USD      | 220                        | 67,614                 | 0.10               |
| Western Digital Corp.   | USD      | 606                        | 42,843                 | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                                 |                             |
| Westinghouse Air Brake Technologies Corp.   | USD      | 898                        | 132,427                         | 0.20                        |
| Williams-Sonoma, Inc.   | USD      | 171                        | 45,053                          | 0.07                        |
| Workday, Inc. 'A'   | USD      | 316                        | 65,916                          | 0.10                        |
| WP Carey, Inc., REIT  | USD      | 407                        | 20,905                          | 0.03                        |
| WW Grainger, Inc.   | USD      | 86                         | 72,398                          | 0.11                        |
| Xylem, Inc.   | USD      | 674                        | 85,295                          | 0.13                        |
| Zebra Technologies Corp. 'A'  | USD      | 7                          | 2,018                           | –                           |
| Zillow Group, Inc. 'C'  | USD      | 205                        | 8,873                           | 0.01                        |
| Zimmer Biomet Holdings, Inc.  | USD      | 690                        | 69,872                          | 0.11                        |
| Zoetis, Inc. 'A'  | USD      | 286                        | 46,262                          | 0.07                        |
| Zoom Video Communications, Inc. 'A'   | USD      | 192                        | 10,604                          | 0.02                        |
| Zscaler, Inc.   | USD      | 294                        | 52,721                          | 0.08                        |
|   |          |                            | <u>40,988,898</u>               | <u>61.80</u>                |
| Total Equities  |          |                            | <u>66,015,190</u>               | <u>99.54</u>                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>66,015,190</u>               | <u>99.54</u>                |
| Other transferable securities and money market instruments  |          |                            |                                 |                             |
| Equities  |          |                            |                                 |                             |
| <i>Russia</i>   |          |                            |                                 |                             |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 2,040                      | –                               | –                           |
| Sberbank of Russia PJSC*  | RUB      | 880                        | –                               | –                           |
|   |          |                            | <u>–</u>                        | <u>–</u>                    |
| Total Equities  |          |                            | <u>–</u>                        | <u>–</u>                    |
| Warrants  |          |                            |                                 |                             |
| <i>Canada</i>   |          |                            |                                 |                             |
| Constellation Software, Inc. 31/03/2040*  | CAD      | 2                          | –                               | –                           |
|   |          |                            | <u>–</u>                        | <u>–</u>                    |
| Total Warrants  |          |                            | <u>–</u>                        | <u>–</u>                    |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>                        | <u>–</u>                    |
| <b>Total Investments</b>  |          |                            | <u><b>66,015,190</b></u>        | <u><b>99.54</b></u>         |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>21,705</b></u>            | <u><b>0.03</b></u>          |
| <b>Cash</b>   |          |                            | <u><b>(827,700)</b></u>         | <u><b>(1.25)</b></u>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>1,114,547</b></u>         | <u><b>1.68</b></u>          |
| <b>Total net assets</b>   |          |                            | <u><u><b>66,323,742</b></u></u> | <u><u><b>100.00</b></u></u> |

\*Security is valued at its fair value under the direction of the Board of Directors.

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| DKK   | 467,853          | USD           | 66,992      | 01/07/2024    | Citibank     | 229                        | –               |
| EUR   | 832,128          | USD           | 889,263     | 01/07/2024    | J.P. Morgan  | 2,398                      | –               |
| GBP   | 222,012          | USD           | 280,495     | 01/07/2024    | Barclays     | 141                        | –               |
| HKD   | 3,766,915        | USD           | 482,399     | 02/07/2024    | Barclays     | 76                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>2,844</b>               | <b>–</b>        |
| CHF   | 148,494          | USD           | 165,547     | 01/07/2024    | BNP Paribas  | (277)                      | –               |
| JPY   | 51,646,736       | USD           | 321,732     | 01/07/2024    | Citibank     | (621)                      | –               |
| USD   | 6,132,466        | GBP           | 4,853,866   | 01/07/2024    | Barclays     | (3,084)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(3,982)</b>             | <b>–</b>        |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,138)</b>             | <b>–</b>        |

### Robeco QI Global SDG & Climate Beta Equities

As at 30 June 2024

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure EUR | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|---------------------|----------|---------------------|----------------------------|-----------------|
| EURO STOXX 50 Index, 20/09/2024                             | 4                   | EUR      | 197,040             | 1,040                      | –               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                     | <b>1,040</b>               | <b>–</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                     |          |                     | <b>1,040</b>               | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco Quantum Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 304                        | 5,350                  | 0.08               |
| BHP Group Ltd.  | AUD      | 1,341                      | 35,665                 | 0.56               |
| Brambles Ltd.   | AUD      | 1,736                      | 15,718                 | 0.25               |
| Fortescue Ltd.  | AUD      | 231                        | 3,082                  | 0.05               |
| Qantas Airways Ltd.   | AUD      | 814                        | 2,967                  | 0.05               |
| Rio Tinto Ltd.  | AUD      | 37                         | 2,744                  | 0.04               |
| Woodside Energy Group Ltd.  | AUD      | 1,186                      | 20,848                 | 0.33               |
|   |          |                            | <u>86,374</u>          | <u>1.36</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 414                        | 18,315                 | 0.29               |
|   |          |                            | <u>18,315</u>          | <u>0.29</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 205                        | 8,749                  | 0.14               |
| Anheuser-Busch InBev SA   | EUR      | 154                        | 8,335                  | 0.13               |
| Groupe Bruxelles Lambert NV   | EUR      | 162                        | 10,797                 | 0.17               |
|   |          |                            | <u>27,881</u>          | <u>0.44</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 219                        | 20,616                 | 0.32               |
|   |          |                            | <u>20,616</u>          | <u>0.32</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Brookfield Corp. 'A'  | CAD      | 938                        | 36,393                 | 0.57               |
| Canadian National Railway Co.   | CAD      | 403                        | 44,424                 | 0.70               |
| Canadian Utilities Ltd. 'A'   | CAD      | 579                        | 11,667                 | 0.18               |
| CCL Industries, Inc. 'B'  | CAD      | 111                        | 5,445                  | 0.09               |
| Dollarama, Inc.   | CAD      | 165                        | 14,054                 | 0.22               |
| Enbridge, Inc.  | CAD      | 1,339                      | 44,438                 | 0.70               |
| Fortis, Inc.  | CAD      | 110                        | 3,988                  | 0.06               |
| Great-West Lifeco, Inc.   | CAD      | 106                        | 2,885                  | 0.05               |
| iA Financial Corp., Inc.  | CAD      | 39                         | 2,285                  | 0.04               |
| Intact Financial Corp.  | CAD      | 32                         | 4,975                  | 0.08               |
| Parkland Corp.  | CAD      | 253                        | 6,616                  | 0.10               |
| Pembina Pipeline Corp.  | CAD      | 467                        | 16,164                 | 0.25               |
| Stantec, Inc.   | CAD      | 72                         | 5,623                  | 0.09               |
| Sun Life Financial, Inc.  | CAD      | 84                         | 3,842                  | 0.06               |
| TC Energy Corp.   | CAD      | 1,129                      | 39,924                 | 0.63               |
| Toromont Industries Ltd.  | CAD      | 75                         | 6,195                  | 0.10               |
| Toronto-Dominion Bank (The)   | CAD      | 812                        | 41,637                 | 0.65               |



## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 290,555                | 4.57               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Hutchison Holdings Ltd.  | HKD      | 500                        | 2,235                  | 0.04               |
|   |          |                            | 2,235                  | 0.04               |
| <i>Denmark</i>  |          |                            |                        |                    |
| Genmab A/S  | DKK      | 50                         | 11,700                 | 0.18               |
| Novo Nordisk A/S 'B'  | DKK      | 55                         | 7,416                  | 0.12               |
| Pandora A/S   | DKK      | 31                         | 4,369                  | 0.07               |
| Vestas Wind Systems A/S   | DKK      | 276                        | 5,968                  | 0.09               |
|   |          |                            | 29,453                 | 0.46               |
| <i>Finland</i>  |          |                            |                        |                    |
| Neste OYJ   | EUR      | 280                        | 4,655                  | 0.07               |
| Nordea Bank Abp   | SEK      | 1,372                      | 15,243                 | 0.24               |
| Nordea Bank Abp   | EUR      | 1,776                      | 19,741                 | 0.31               |
| Sampo OYJ 'A'   | EUR      | 171                        | 6,857                  | 0.11               |
|   |          |                            | 46,496                 | 0.73               |
| <i>France</i>   |          |                            |                        |                    |
| Cie de Saint-Gobain SA  | EUR      | 194                        | 14,088                 | 0.22               |
| Danone SA   | EUR      | 172                        | 9,818                  | 0.15               |
| Legrand SA  | EUR      | 128                        | 11,858                 | 0.19               |
| Safran SA   | EUR      | 51                         | 10,067                 | 0.16               |
| Schneider Electric SE   | EUR      | 44                         | 9,869                  | 0.16               |
| TotalEnergies SE  | EUR      | 102                        | 6,358                  | 0.10               |
| Vinci SA  | EUR      | 79                         | 7,772                  | 0.12               |
|   |          |                            | 69,830                 | 1.10               |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 29                         | 6,467                  | 0.10               |
| Allianz SE  | EUR      | 181                        | 46,970                 | 0.74               |
| Bayerische Motoren Werke AG   | EUR      | 29                         | 2,563                  | 0.04               |
| Brenntag SE   | EUR      | 56                         | 3,526                  | 0.05               |
| Continental AG  | EUR      | 149                        | 7,882                  | 0.12               |
| Daimler Truck Holding AG  | EUR      | 523                        | 19,440                 | 0.31               |
| Deutsche Lufthansa AG   | EUR      | 845                        | 4,825                  | 0.08               |
| Dr Ing hc F Porsche AG, Reg. S Preference, 144A   | EUR      | 54                         | 3,754                  | 0.06               |
| E.ON SE   | EUR      | 770                        | 9,436                  | 0.15               |
| Henkel AG & Co. KGaA Preference   | EUR      | 122                        | 10,153                 | 0.16               |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 269                        | 9,228                  | 0.14               |
| Merck KGaA  | EUR      | 65                         | 10,059                 | 0.16               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 61                         | 28,487                 | 0.45               |
| Siemens AG  | EUR      | 277                        | 48,120                 | 0.76               |
| Zalando SE, Reg. S, 144A  | EUR      | 236                        | 5,166                  | 0.08               |
|   |          |                            | <u>216,076</u>         | <u>3.40</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Aon plc 'A'   | USD      | 161                        | 44,102                 | 0.69               |
| CRH plc   | USD      | 384                        | 26,865                 | 0.42               |
| Eaton Corp. plc   | USD      | 85                         | 24,867                 | 0.39               |
| Pentair plc   | USD      | 37                         | 2,647                  | 0.04               |
| Seagate Technology Holdings plc   | USD      | 63                         | 6,070                  | 0.10               |
| Trane Technologies plc  | USD      | 126                        | 38,671                 | 0.61               |
| Willis Towers Watson plc  | USD      | 95                         | 23,236                 | 0.37               |
|   |          |                            | <u>166,458</u>         | <u>2.62</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Elbit Systems Ltd.  | ILS      | 29                         | 4,731                  | 0.07               |
| Nice Ltd.   | ILS      | 56                         | 8,545                  | 0.14               |
|   |          |                            | <u>13,276</u>          | <u>0.21</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Moncler SpA   | EUR      | 38                         | 2,168                  | 0.04               |
| Recordati Industria Chimica e Farmaceutica SpA  | EUR      | 57                         | 2,776                  | 0.04               |
|   |          |                            | <u>4,944</u>           | <u>0.08</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Asahi Kasei Corp.   | JPY      | 500                        | 2,989                  | 0.05               |
| Brother Industries Ltd.   | JPY      | 100                        | 1,642                  | 0.03               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 600                        | 19,225                 | 0.30               |
| Daiwa Securities Group, Inc.  | JPY      | 900                        | 6,405                  | 0.10               |
| Denso Corp.   | JPY      | 1,100                      | 15,938                 | 0.25               |
| Fuji Electric Co. Ltd.  | JPY      | 200                        | 10,617                 | 0.17               |
| Hamamatsu Photonics KK  | JPY      | 100                        | 2,499                  | 0.04               |
| Hoya Corp.  | JPY      | 100                        | 10,850                 | 0.17               |
| Hulic Co. Ltd.  | JPY      | 700                        | 5,784                  | 0.09               |
| Japan Post Bank Co. Ltd.  | JPY      | 1,500                      | 13,221                 | 0.21               |
| JFE Holdings, Inc.  | JPY      | 400                        | 5,372                  | 0.08               |
| Kansai Electric Power Co., Inc. (The)   | JPY      | 200                        | 3,135                  | 0.05               |
| Kao Corp.   | JPY      | 200                        | 7,568                  | 0.12               |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Kirin Holdings Co. Ltd.   | JPY      | 700                        | 8,417                  | 0.13               |
| Makita Corp.  | JPY      | 100                        | 2,536                  | 0.04               |
| Mitsubishi Electric Corp.   | JPY      | 200                        | 2,979                  | 0.05               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 3,500                      | 35,101                 | 0.55               |
| Mizuho Financial Group, Inc.  | JPY      | 1,100                      | 21,426                 | 0.34               |
| NIDEC Corp.   | JPY      | 200                        | 8,335                  | 0.13               |
| Nippon Sanso Holdings Corp.   | JPY      | 100                        | 2,760                  | 0.04               |
| Nippon Yusen KK   | JPY      | 300                        | 8,147                  | 0.13               |
| Nissin Foods Holdings Co. Ltd.  | JPY      | 100                        | 2,368                  | 0.04               |
| Nomura Real Estate Holdings, Inc.   | JPY      | 100                        | 2,338                  | 0.04               |
| ORIX Corp.  | JPY      | 100                        | 2,060                  | 0.03               |
| Panasonic Holdings Corp.  | JPY      | 2,400                      | 18,334                 | 0.29               |
| Renesas Electronics Corp.   | JPY      | 700                        | 12,217                 | 0.19               |
| SCREEN Holdings Co. Ltd.  | JPY      | 200                        | 16,821                 | 0.26               |
| Shin-Etsu Chemical Co. Ltd.   | JPY      | 300                        | 10,855                 | 0.17               |
| SoftBank Corp.  | JPY      | 400                        | 4,558                  | 0.07               |
| Sumitomo Corp.  | JPY      | 200                        | 4,660                  | 0.07               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 200                        | 12,442                 | 0.20               |
| T&D Holdings, Inc.  | JPY      | 200                        | 3,258                  | 0.05               |
| Tokyo Electron Ltd.   | JPY      | 200                        | 40,487                 | 0.64               |
| Toyota Motor Corp.  | JPY      | 2,600                      | 49,617                 | 0.78               |
| Toyota Tsusho Corp.   | JPY      | 900                        | 16,350                 | 0.26               |
| Trend Micro, Inc.   | JPY      | 100                        | 3,788                  | 0.06               |
|   |          |                            | <u>395,099</u>         | <u>6.22</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 168                        | 30,355                 | 0.48               |
|   |          |                            | <u>30,355</u>          | <u>0.48</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, 144A  | EUR      | 1,001                      | 15,365                 | 0.24               |
| Akzo Nobel NV   | EUR      | 68                         | 3,861                  | 0.06               |
| ASML Holding NV   | EUR      | 79                         | 76,172                 | 1.20               |
| Ferrari NV  | EUR      | 14                         | 5,330                  | 0.08               |
| Koninklijke Philips NV  | EUR      | 351                        | 8,280                  | 0.13               |
| NXP Semiconductors NV   | USD      | 121                        | 30,380                 | 0.48               |
| OCI NV  | EUR      | 100                        | 2,279                  | 0.03               |
| Prosus NV   | EUR      | 356                        | 11,841                 | 0.19               |
| Stellantis NV   | EUR      | 1,674                      | 30,919                 | 0.49               |
|   |          |                            | <u>184,427</u>         | <u>2.90</u>        |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Norway</i>   |          |                            |                        |                    |
| Norsk Hydro ASA   | NOK      | 446                        | 2,599                  | 0.04               |
|   |          |                            | <u>2,599</u>           | <u>0.04</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| CapitaLand Integrated Commercial Trust, REIT  | SGD      | 2,100                      | 2,863                  | 0.04               |
| DBS Group Holdings Ltd.   | SGD      | 550                        | 13,552                 | 0.21               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 300                        | 2,980                  | 0.05               |
|   |          |                            | <u>19,395</u>          | <u>0.30</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 1,305                      | 12,204                 | 0.19               |
| Banco Santander SA  | EUR      | 2,522                      | 10,922                 | 0.17               |
| Repsol SA   | EUR      | 470                        | 6,925                  | 0.11               |
|   |          |                            | <u>30,051</u>          | <u>0.47</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 616                        | 10,811                 | 0.17               |
| Atlas Copco AB 'B'  | SEK      | 160                        | 2,413                  | 0.04               |
| Hexagon AB 'B'  | SEK      | 335                        | 3,531                  | 0.05               |
| Indutrade AB  | SEK      | 115                        | 2,752                  | 0.04               |
| Sandvik AB  | SEK      | 430                        | 8,047                  | 0.13               |
| Volvo AB 'B'  | SEK      | 774                        | 18,487                 | 0.29               |
|   |          |                            | <u>46,041</u>          | <u>0.72</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 850                        | 44,059                 | 0.69               |
| Chubb Ltd.  | USD      | 143                        | 34,034                 | 0.54               |
| Givaudan SA   | CHF      | 5                          | 22,117                 | 0.35               |
| Holcim AG   | CHF      | 59                         | 4,878                  | 0.08               |
| Logitech International SA   | CHF      | 140                        | 12,635                 | 0.20               |
| Novartis AG   | CHF      | 599                        | 59,815                 | 0.94               |
| Partners Group Holding AG   | CHF      | 4                          | 4,793                  | 0.08               |
| Sandoz Group AG   | CHF      | 85                         | 2,872                  | 0.04               |
| Schindler Holding AG  | CHF      | 31                         | 7,268                  | 0.11               |
| Straumann Holding AG  | CHF      | 125                        | 14,446                 | 0.23               |
| UBS Group AG  | CHF      | 103                        | 2,829                  | 0.04               |
|   |          |                            | <u>209,746</u>         | <u>3.30</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP plc  | GBP      | 4,279                      | 23,983                 | 0.38               |
| GSK plc   | GBP      | 465                        | 8,389                  | 0.13               |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Legal & General Group plc   | GBP      | 1,088                      | 2,913                  | 0.05               |
| Melrose Industries plc  | GBP      | 1,271                      | 8,296                  | 0.13               |
| Shell plc   | EUR      | 98                         | 3,292                  | 0.05               |
|   |          |                            | <u>46,873</u>          | <u>0.74</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abbott Laboratories   | USD      | 560                        | 54,294                 | 0.85               |
| AbbVie, Inc.  | USD      | 422                        | 67,536                 | 1.06               |
| AECOM   | USD      | 70                         | 5,757                  | 0.09               |
| Alphabet, Inc. 'A'  | USD      | 432                        | 73,421                 | 1.15               |
| Alphabet, Inc. 'C'  | USD      | 522                        | 89,335                 | 1.41               |
| Amazon.com, Inc.  | USD      | 751                        | 135,415                | 2.13               |
| American Express Co.  | USD      | 81                         | 17,500                 | 0.28               |
| Ameriprise Financial, Inc.  | USD      | 32                         | 12,755                 | 0.20               |
| AMETEK, Inc.  | USD      | 72                         | 11,200                 | 0.18               |
| Amgen, Inc.   | USD      | 181                        | 52,767                 | 0.83               |
| Amphenol Corp. 'A'  | USD      | 735                        | 46,202                 | 0.73               |
| ANSYS, Inc.   | USD      | 9                          | 2,700                  | 0.04               |
| Apple, Inc.   | USD      | 1,701                      | 334,280                | 5.26               |
| Applied Materials, Inc.   | USD      | 251                        | 55,268                 | 0.87               |
| Atlassian Corp. 'A'   | USD      | 15                         | 2,476                  | 0.04               |
| Autodesk, Inc.  | USD      | 146                        | 33,709                 | 0.53               |
| Automatic Data Processing, Inc.   | USD      | 24                         | 5,345                  | 0.08               |
| Ball Corp.  | USD      | 309                        | 17,305                 | 0.27               |
| Bank of America Corp.   | USD      | 1,727                      | 64,085                 | 1.01               |
| Bank of New York Mellon Corp. (The)   | USD      | 561                        | 31,349                 | 0.49               |
| Becton Dickinson & Co.  | USD      | 180                        | 39,251                 | 0.62               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 124                        | 47,066                 | 0.74               |
| BlackRock, Inc.   | USD      | 28                         | 20,569                 | 0.32               |
| Bristol-Myers Squibb Co.  | USD      | 1,152                      | 44,640                 | 0.70               |
| Broadcom, Inc.  | USD      | 42                         | 62,918                 | 0.99               |
| Brown & Brown, Inc.   | USD      | 310                        | 25,862                 | 0.41               |
| Builders FirstSource, Inc.  | USD      | 83                         | 10,719                 | 0.17               |
| Capital One Financial Corp.   | USD      | 38                         | 4,909                  | 0.08               |
| Carlisle Cos., Inc.   | USD      | 30                         | 11,342                 | 0.18               |
| Cboe Global Markets, Inc.   | USD      | 40                         | 6,347                  | 0.10               |
| CDW Corp.   | USD      | 128                        | 26,733                 | 0.42               |
| Chevron Corp.   | USD      | 342                        | 49,914                 | 0.79               |
| Cigna Group (The)   | USD      | 150                        | 46,266                 | 0.73               |
| Cisco Systems, Inc.   | USD      | 1,175                      | 52,087                 | 0.82               |
| Clorox Co. (The)  | USD      | 226                        | 28,777                 | 0.45               |
| CME Group, Inc.   | USD      | 234                        | 42,925                 | 0.68               |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Colgate-Palmolive Co.   | USD      | 492                        | 44,547                 | 0.70               |
| ConocoPhillips  | USD      | 497                        | 53,041                 | 0.83               |
| Consolidated Edison, Inc.   | USD      | 123                        | 10,262                 | 0.16               |
| Copart, Inc.  | USD      | 61                         | 3,083                  | 0.05               |
| CoStar Group, Inc.  | USD      | 137                        | 9,477                  | 0.15               |
| Costco Wholesale Corp.  | USD      | 94                         | 74,550                 | 1.17               |
| Crown Holdings, Inc.  | USD      | 88                         | 6,108                  | 0.10               |
| Dell Technologies, Inc. 'C'   | USD      | 210                        | 27,022                 | 0.43               |
| Delta Air Lines, Inc.   | USD      | 84                         | 3,718                  | 0.06               |
| Diamondback Energy, Inc.  | USD      | 17                         | 3,175                  | 0.05               |
| DocuSign, Inc. 'A'  | USD      | 377                        | 18,819                 | 0.30               |
| DoorDash, Inc. 'A'  | USD      | 152                        | 15,428                 | 0.24               |
| Duke Energy Corp.   | USD      | 290                        | 27,121                 | 0.43               |
| Eli Lilly & Co.   | USD      | 37                         | 31,256                 | 0.49               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 202                        | 20,054                 | 0.32               |
| Eversource Energy   | USD      | 127                        | 6,720                  | 0.11               |
| Extra Space Storage, Inc., REIT   | USD      | 21                         | 3,045                  | 0.05               |
| Exxon Mobil Corp.   | USD      | 639                        | 68,637                 | 1.08               |
| Fortive Corp.   | USD      | 302                        | 20,880                 | 0.33               |
| Fortune Brands Innovations, Inc.  | USD      | 65                         | 3,938                  | 0.06               |
| Freeport-McMoRan, Inc.  | USD      | 281                        | 12,742                 | 0.20               |
| Gartner, Inc.   | USD      | 38                         | 15,922                 | 0.25               |
| GE HealthCare Technologies, Inc.  | USD      | 203                        | 14,759                 | 0.23               |
| GE Vernova, Inc.  | USD      | 28                         | 4,481                  | 0.07               |
| Gilead Sciences, Inc.   | USD      | 293                        | 18,757                 | 0.29               |
| Goldman Sachs Group, Inc. (The)   | USD      | 100                        | 42,204                 | 0.66               |
| Graco, Inc.   | USD      | 34                         | 2,515                  | 0.04               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 116                        | 10,882                 | 0.17               |
| Hewlett Packard Enterprise Co.  | USD      | 130                        | 2,568                  | 0.04               |
| Home Depot, Inc. (The)  | USD      | 224                        | 71,948                 | 1.13               |
| Honeywell International, Inc.   | USD      | 260                        | 51,803                 | 0.81               |
| Howmet Aerospace, Inc.  | USD      | 103                        | 7,461                  | 0.12               |
| HP, Inc.  | USD      | 458                        | 14,965                 | 0.24               |
| Hubbell, Inc. 'B'   | USD      | 18                         | 6,138                  | 0.10               |
| Ingersoll Rand, Inc.  | USD      | 277                        | 23,478                 | 0.37               |
| Intel Corp.   | USD      | 1,708                      | 49,355                 | 0.78               |
| Intercontinental Exchange, Inc.   | USD      | 222                        | 28,355                 | 0.45               |
| Johnson & Johnson   | USD      | 506                        | 69,006                 | 1.09               |
| JPMorgan Chase & Co.  | USD      | 509                        | 96,058                 | 1.51               |
| Kenvue, Inc.  | USD      | 154                        | 2,612                  | 0.04               |
| Kinder Morgan, Inc.   | USD      | 161                        | 2,985                  | 0.05               |
| Lam Research Corp.  | USD      | 11                         | 10,929                 | 0.17               |
| Las Vegas Sands Corp.   | USD      | 35                         | 1,445                  | 0.02               |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| LPL Financial Holdings, Inc.  | USD      | 11                         | 2,867                  | 0.04               |
| Marriott International, Inc. 'A'  | USD      | 124                        | 27,972                 | 0.44               |
| Marvell Technology, Inc.  | USD      | 380                        | 24,784                 | 0.39               |
| Mastercard, Inc. 'A'  | USD      | 97                         | 39,928                 | 0.63               |
| MercadoLibre, Inc.  | USD      | 5                          | 7,667                  | 0.12               |
| Merck & Co., Inc.   | USD      | 564                        | 65,149                 | 1.02               |
| Meta Platforms, Inc. 'A'  | USD      | 141                        | 66,335                 | 1.04               |
| Microsoft Corp.   | USD      | 634                        | 264,396                | 4.16               |
| Moderna, Inc.   | USD      | 39                         | 4,321                  | 0.07               |
| Moody's Corp.   | USD      | 47                         | 18,459                 | 0.29               |
| Motorola Solutions, Inc.  | USD      | 84                         | 30,257                 | 0.48               |
| MSCI, Inc. 'A'  | USD      | 36                         | 16,182                 | 0.25               |
| Nasdaq, Inc.  | USD      | 140                        | 7,872                  | 0.12               |
| NetApp, Inc.  | USD      | 28                         | 3,365                  | 0.05               |
| NRG Energy, Inc.  | USD      | 51                         | 3,705                  | 0.06               |
| Nucor Corp.   | USD      | 14                         | 2,065                  | 0.03               |
| NVIDIA Corp.  | USD      | 2,580                      | 297,395                | 4.68               |
| O'Reilly Automotive, Inc.   | USD      | 3                          | 2,956                  | 0.05               |
| PACCAR, Inc.  | USD      | 118                        | 11,334                 | 0.18               |
| Parker-Hannifin Corp.   | USD      | 31                         | 14,630                 | 0.23               |
| Pfizer, Inc.  | USD      | 1,456                      | 38,012                 | 0.60               |
| Pinterest, Inc. 'A'   | USD      | 150                        | 6,168                  | 0.10               |
| PNC Financial Services Group, Inc. (The)  | USD      | 83                         | 12,041                 | 0.19               |
| PPG Industries, Inc.  | USD      | 19                         | 2,232                  | 0.04               |
| Principal Financial Group, Inc.   | USD      | 74                         | 5,417                  | 0.09               |
| Procter & Gamble Co. (The)  | USD      | 18                         | 2,770                  | 0.04               |
| PulteGroup, Inc.  | USD      | 83                         | 8,527                  | 0.13               |
| QUALCOMM, Inc.  | USD      | 323                        | 60,028                 | 0.94               |
| Regency Centers Corp., REIT   | USD      | 107                        | 6,210                  | 0.10               |
| Republic Services, Inc. 'A'   | USD      | 97                         | 17,589                 | 0.28               |
| Ross Stores, Inc.   | USD      | 85                         | 11,525                 | 0.18               |
| RTX Corp.   | USD      | 139                        | 13,020                 | 0.20               |
| S&P Global, Inc.  | USD      | 117                        | 48,689                 | 0.77               |
| Salesforce, Inc.  | USD      | 274                        | 65,729                 | 1.03               |
| Snowflake, Inc. 'A'   | USD      | 99                         | 12,479                 | 0.20               |
| Stryker Corp.   | USD      | 137                        | 43,494                 | 0.68               |
| Target Corp.  | USD      | 203                        | 28,040                 | 0.44               |
| Tesla, Inc.   | USD      | 87                         | 16,063                 | 0.25               |
| Texas Instruments, Inc.   | USD      | 259                        | 47,010                 | 0.74               |
| Textron, Inc.   | USD      | 238                        | 19,067                 | 0.30               |
| Tradeweb Markets, Inc. 'A'  | USD      | 40                         | 3,956                  | 0.06               |
| TransDigm Group, Inc.   | USD      | 20                         | 23,842                 | 0.37               |
| Trimble, Inc.   | USD      | 55                         | 2,870                  | 0.05               |

## Schedule of Investments (continued)

### Robeco Quantum Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| United Parcel Service, Inc. 'B'   | USD      | 243                        | 31,028                 | 0.49               |
| United Rentals, Inc.  | USD      | 38                         | 22,930                 | 0.36               |
| UnitedHealth Group, Inc.  | USD      | 15                         | 7,127                  | 0.11               |
| Vertiv Holdings Co. 'A'   | USD      | 152                        | 12,278                 | 0.19               |
| Visa, Inc. 'A'  | USD      | 19                         | 4,653                  | 0.07               |
| Vistra Corp.  | USD      | 34                         | 2,728                  | 0.04               |
| Vulcan Materials Co.  | USD      | 66                         | 15,314                 | 0.24               |
| Walt Disney Co. (The)   | USD      | 588                        | 54,474                 | 0.86               |
| Waste Management, Inc.  | USD      | 207                        | 41,205                 | 0.65               |
| Wells Fargo & Co.   | USD      | 1,004                      | 55,636                 | 0.88               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 229                        | 33,770                 | 0.53               |
| Westlake Corp.  | USD      | 30                         | 4,054                  | 0.06               |
| Weyerhaeuser Co., REIT  | USD      | 255                        | 6,755                  | 0.11               |
| Workday, Inc. 'A'   | USD      | 67                         | 13,976                 | 0.22               |
| WW Grainger, Inc.   | USD      | 3                          | 2,525                  | 0.04               |
| Wynn Resorts Ltd.   | USD      | 178                        | 14,864                 | 0.23               |
| Xylem, Inc.   | USD      | 26                         | 3,290                  | 0.05               |
| Zimmer Biomet Holdings, Inc.  | USD      | 71                         | 7,190                  | 0.11               |
|   |          |                            | 4,385,487              | 68.99              |
| Total Equities  |          |                            | 6,342,582              | 99.78              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 6,342,582              | 99.78              |
| <b>Total Investments</b>  |          |                            | <b>6,342,582</b>       | <b>99.78</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>1,047</b>           | <b>0.02</b>        |
| <b>Cash</b>   |          |                            | <b>131,370</b>         | <b>2.07</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(118,625)</b>       | <b>(1.87)</b>      |
| <b>Total net assets</b>   |          |                            | <b>6,356,374</b>       | <b>100.00</b>      |



## Schedule of Investments (continued)

### Robeco Emerging Markets Ex China Equities As at 30 June 2024

| 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>Brazil</i>   |          |                            |                        |                    |
| CCR SA  | BRL      | 12,300                     | 25,776                 | 0.68               |
| CPFL Energia SA   | BRL      | 5,100                      | 30,052                 | 0.80               |
| CSN Mineracao SA  | BRL      | 34,000                     | 31,769                 | 0.84               |
| Itausa SA Preference  | BRL      | 33,800                     | 59,757                 | 1.59               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 5,728                      | 78,130                 | 2.07               |
| Sendas Distribuidora S/A  | BRL      | 5,800                      | 10,797                 | 0.29               |
|   |          |                            | <u>236,281</u>         | <u>6.27</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Lundin Mining Corp.   | CAD      | 1,800                      | 20,034                 | 0.53               |
|   |          |                            | <u>20,034</u>          | <u>0.53</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| NU Holdings Ltd. 'A'  | USD      | 2,033                      | 26,205                 | 0.69               |
| Pagseguro Digital Ltd. 'A'  | USD      | 1,672                      | 19,546                 | 0.52               |
|   |          |                            | <u>45,751</u>          | <u>1.21</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Cencosud SA   | CLP      | 12,719                     | 23,917                 | 0.64               |
|   |          |                            | <u>23,917</u>          | <u>0.64</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 30,379                     | 49,603                 | 1.32               |
| National Bank of Greece SA  | EUR      | 5,449                      | 45,458                 | 1.20               |
|   |          |                            | <u>95,061</u>          | <u>2.52</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 765                        | 38,044                 | 1.01               |
| Richter Gedeon Nyrt.  | HUF      | 1,315                      | 34,188                 | 0.91               |
|   |          |                            | <u>72,232</u>          | <u>1.92</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd., Reg. S, GDR   | USD      | 993                        | 75,468                 | 2.00               |
| HDFC Bank Ltd., ADR   | USD      | 1,387                      | 89,226                 | 2.37               |
| ICICI Bank Ltd., ADR  | USD      | 5,762                      | 166,003                | 4.41               |
| Infosys Ltd., ADR   | USD      | 6,371                      | 118,628                | 3.15               |
| Mahindra & Mahindra Ltd., Reg. S, GDR   | USD      | 3,846                      | 131,533                | 3.49               |
| Reliance Industries Ltd., GDR, 144A   | USD      | 1,543                      | 115,108                | 3.06               |
|   |          |                            | <u>695,966</u>         | <u>18.48</u>       |

## Schedule of Investments (continued)

### Robeco Emerging Markets Ex China Equities

As at 30 June 2024

| 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</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 273,700                    | 76,887                 | 2.04               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 287,200                    | 54,897                 | 1.46               |
|   |          |                            | <u>131,784</u>         | <u>3.50</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Ternium SA, ADR   | USD      | 490                        | 18,400                 | 0.49               |
|   |          |                            | <u>18,400</u>          | <u>0.49</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Alsea SAB de CV   | MXN      | 4,300                      | 14,956                 | 0.40               |
| Fibra Uno Administracion SA de CV, REIT   | MXN      | 21,100                     | 25,940                 | 0.69               |
| Fomento Economico Mexicano SAB de CV, ADR   | USD      | 393                        | 42,307                 | 1.12               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 143                        | 42,831                 | 1.14               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 5,000                      | 38,982                 | 1.03               |
|   |          |                            | <u>165,016</u>         | <u>4.38</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 1,385                      | 21,677                 | 0.58               |
|   |          |                            | <u>21,677</u>          | <u>0.58</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Al Rajhi Bank   | SAR      | 1,469                      | 31,913                 | 0.85               |
| Leejam Sports Co. JSC   | SAR      | 417                        | 25,187                 | 0.67               |
| Saudi Arabian Oil Co., Reg. S, 144A   | SAR      | 5,939                      | 43,851                 | 1.16               |
| Saudi National Bank (The)   | SAR      | 3,246                      | 31,754                 | 0.84               |
|   |          |                            | <u>132,705</u>         | <u>3.52</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Absa Group Ltd.   | ZAR      | 2,315                      | 20,088                 | 0.54               |
| Foschini Group Ltd. (The)   | ZAR      | 2,768                      | 19,329                 | 0.51               |
| Impala Platinum Holdings Ltd.   | ZAR      | 5,400                      | 26,843                 | 0.71               |
| Naspers Ltd. 'N'  | ZAR      | 268                        | 52,356                 | 1.39               |
|   |          |                            | <u>118,616</u>         | <u>3.15</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Coway Co. Ltd.  | KRW      | 752                        | 35,073                 | 0.93               |
| Doosan Bobcat, Inc.   | KRW      | 689                        | 25,678                 | 0.68               |
| Hana Financial Group, Inc.  | KRW      | 1,403                      | 61,868                 | 1.64               |
| Hansol Chemical Co. Ltd.  | KRW      | 113                        | 14,998                 | 0.40               |
| HL Mando Co. Ltd.   | KRW      | 747                        | 23,824                 | 0.63               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Ex China Equities

As at 30 June 2024

| 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 Mobis Co. Ltd.  | KRW      | 211                        | 38,552                 | 1.02               |
| Hyundai Motor Co. Preference  | KRW      | 296                        | 39,395                 | 1.05               |
| Hyundai Motor Co.   | KRW      | 275                        | 58,936                 | 1.57               |
| LG Chem Ltd.  | KRW      | 92                         | 23,092                 | 0.61               |
| LG Chem Ltd. Preference   | KRW      | 137                        | 23,986                 | 0.64               |
| LG Electronics, Inc.  | KRW      | 293                        | 23,606                 | 0.63               |
| LG Energy Solution Ltd.   | KRW      | 66                         | 15,655                 | 0.42               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 1,347                      | 62,237                 | 1.65               |
| Samsung Electronics Co. Ltd.  | KRW      | 3,781                      | 223,866                | 5.94               |
| SK Hynix, Inc.  | KRW      | 651                        | 111,850                | 2.97               |
| SK Telecom Co. Ltd.   | KRW      | 611                        | 22,860                 | 0.61               |
|   |          |                            | <u>805,476</u>         | <u>21.39</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Fubon Financial Holding Co. Ltd.  | TWD      | 22,000                     | 53,777                 | 1.43               |
| Giant Manufacturing Co. Ltd.  | TWD      | 4,000                      | 26,139                 | 0.69               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 11,000                     | 72,562                 | 1.93               |
| Macronix International Co. Ltd.   | TWD      | 75,000                     | 60,224                 | 1.60               |
| Mega Financial Holding Co. Ltd.   | TWD      | 35,729                     | 44,494                 | 1.18               |
| Merida Industry Co. Ltd.  | TWD      | 6,000                      | 40,041                 | 1.06               |
| Micro-Star International Co. Ltd.   | TWD      | 9,000                      | 49,381                 | 1.31               |
| Realtek Semiconductor Corp.   | TWD      | 3,000                      | 50,491                 | 1.34               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 12,000                     | 357,320                | 9.49               |
| Tripod Technology Corp.   | TWD      | 6,000                      | 40,411                 | 1.07               |
|   |          |                            | <u>794,840</u>         | <u>21.10</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, NVDR  | THB      | 5,100                      | 17,441                 | 0.46               |
|   |          |                            | <u>17,441</u>          | <u>0.46</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Haci Omer Sabanci Holding A/S   | TRY      | 17,000                     | 50,040                 | 1.33               |
| KOC Holding A/S   | TRY      | 7,278                      | 50,350                 | 1.34               |
|   |          |                            | <u>100,390</u>         | <u>2.67</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Alef Education Holding plc  | AED      | 33,310                     | 11,155                 | 0.30               |
| Borouge plc   | AED      | 27,254                     | 17,289                 | 0.46               |
| Dubai Electricity & Water Authority PJSC  | AED      | 53,566                     | 32,084                 | 0.85               |
| Emaar Properties PJSC   | AED      | 27,568                     | 61,546                 | 1.63               |
| Salik Co. PJSC  | AED      | 22,922                     | 20,968                 | 0.56               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Ex China Equities

As at 30 June 2024

| 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 (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 143,042                | 3.80               |
| Total Equities  |          |                            | 3,638,629              | 96.61              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 3,638,629              | 96.61              |
| <b>Total Investments</b>  |          |                            | <b>3,638,629</b>       | <b>96.61</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>8,240</b>           | <b>0.22</b>        |
| <b>Cash</b>   |          |                            | <b>46,982</b>          | <b>1.25</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>72,309</b>          | <b>1.92</b>        |
| <b>Total net assets</b>   |          |                            | <b>3,766,160</b>       | <b>100.00</b>      |

### Robeco Emerging Markets Ex China Equities

As at 30 June 2024

#### 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 |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| NIFTY 50 Index, 25/07/2024                                  | 2                      | USD      | 96,558                    | 1,986                            | 0.05               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,986</b>                     | <b>0.05</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,986</b>                     | <b>0.05</b>        |

## Schedule of Investments (continued)

### Robeco Emerging Markets Asia Select Equities As at 30 June 2024

| 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>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd., Reg. S, GDR   | USD      | 1,471                      | 111,796                | 3.10               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 1,735                      | 132,190                | 3.67               |
| ICICI Bank Ltd., ADR  | USD      | 7,201                      | 207,461                | 5.76               |
|   |          |                            | <u>451,447</u>         | <u>12.53</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| AKR Corporindo Tbk. PT  | IDR      | 570,900                    | 56,480                 | 1.57               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 196,400                    | 73,762                 | 2.04               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 246,600                    | 69,274                 | 1.92               |
| Ciputra Development Tbk. PT   | IDR      | 919,100                    | 63,425                 | 1.76               |
|   |          |                            | <u>262,941</u>         | <u>7.29</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| CIMB Group Holdings Bhd.  | MYR      | 38,300                     | 55,207                 | 1.53               |
|   |          |                            | <u>55,207</u>          | <u>1.53</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Bank of the Philippine Islands  | PHP      | 30,000                     | 60,963                 | 1.69               |
| PLDT, Inc.  | PHP      | 2,790                      | 68,407                 | 1.90               |
|   |          |                            | <u>129,370</u>         | <u>3.59</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hyundai Motor Co. Preference  | KRW      | 942                        | 125,372                | 3.48               |
| KB Financial Group, Inc.  | KRW      | 2,816                      | 160,593                | 4.46               |
| KT Corp.  | KRW      | 4,274                      | 116,126                | 3.22               |
| S-1 Corp.   | KRW      | 1,424                      | 60,001                 | 1.67               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 2,991                      | 138,197                | 3.83               |
| Samsung Electronics Co. Ltd.  | KRW      | 2,364                      | 139,968                | 3.88               |
| SK Hynix, Inc.  | KRW      | 1,584                      | 272,151                | 7.55               |
|   |          |                            | <u>1,012,408</u>       | <u>28.09</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| ASE Technology Holding Co. Ltd.   | TWD      | 22,000                     | 114,267                | 3.17               |
| Chroma ATE, Inc.  | TWD      | 11,000                     | 107,825                | 2.99               |
| Globalwafers Co. Ltd.   | TWD      | 2,000                      | 33,229                 | 0.92               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 18,000                     | 118,737                | 3.29               |
| Lite-On Technology Corp.  | TWD      | 26,000                     | 84,953                 | 2.36               |
| MediaTek, Inc.  | TWD      | 2,000                      | 86,309                 | 2.40               |
| Realtek Semiconductor Corp.   | TWD      | 4,000                      | 67,321                 | 1.87               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 12,000                     | 357,320                | 9.91               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Asia Select Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
|   |          |                            | 969,961                | 26.91              |
| Total Equities  |          |                            | 2,881,334              | 79.94              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,881,334              | 79.94              |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                        |                    |
| Exchange Traded Funds   |          |                            |                        |                    |
| <i>Ireland</i>  |          |                            |                        |                    |
| iShares MSCI India Fund   | USD      | 15,723                     | 157,418                | 4.37               |
|   |          |                            | 157,418                | 4.37               |
| Total Exchange Traded Funds   |          |                            | 157,418                | 4.37               |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | 157,418                | 4.37               |
| <b>Total Investments</b>  |          |                            | <b>3,038,752</b>       | <b>84.31</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>10,790</b>          | <b>0.30</b>        |
| <b>Cash</b>   |          |                            | <b>538,979</b>         | <b>14.95</b>       |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>15,741</b>          | <b>0.44</b>        |
| <b>Total net assets</b>   |          |                            | <b>3,604,262</b>       | <b>100.00</b>      |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

### Robeco Emerging Markets Asia Select Equities

As at 30 June 2024

#### Financial Futures Contracts

| Security Description   | Number of<br>Contracts | Currency | Commitment<br>USD | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|--|------------------------|----------|-------------------|----------------------------------|--------------------|
| NIFTY 50 Index, 25/07/2024   | 10                     | USD      | –                 | 9,927                            | 0.28               |
| <b>Total Unrealised Gain on Financial Futures Contracts - Assets</b> |                        |          |                   | <b>9,927</b>                     | <b>0.28</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts - Assets</b>   |                        |          |                   | <b>9,927</b>                     | <b>0.28</b>        |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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, 144A 1.75% 25/11/2024   | EUR      | 758,000                    | 752,501                 | 15.28                |
| France Government Bond OAT, Reg. S, 144A 0% 25/02/2025  | EUR      | 781,000                    | 763,682                 | 15.50                |
|   |          |                            | <u>1,516,183</u>        | <u>30.78</u>         |
| <i>Germany</i>  |          |                            |                         |                      |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 653,000                    | 646,561                 | 13.13                |
| Bundesrepublik Deutschland, Reg. S 1% 15/08/2024  | EUR      | 724,000                    | 721,902                 | 14.65                |
| Bundesschatzanweisungen, Reg. S 0.4% 13/09/2024   | EUR      | 487,000                    | 484,047                 | 9.83                 |
| Bundesschatzanweisungen, Reg. S 2.2% 12/12/2024   | EUR      | 690,000                    | 686,509                 | 13.94                |
|   |          |                            | <u>2,539,019</u>        | <u>51.55</u>         |
| <i>Netherlands</i>  |          |                            |                         |                      |
| Netherlands Government Bond, Reg. S, 144A 2% 15/07/2024   | EUR      | 749,000                    | 748,536                 | 15.20                |
|   |          |                            | <u>748,536</u>          | <u>15.20</u>         |
| Total Bonds   |          |                            | <u>4,803,738</u>        | <u>97.53</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing |          |                            | <u>4,803,738</u>        | <u>97.53</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>4,803,738</u></b> | <b><u>97.53</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>71,480</u></b>    | <b><u>1.45</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>50,232</u></b>    | <b><u>1.02</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>4,925,449</u></b> | <b><u>100.00</u></b> |

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference

| Country   | Security Description | Currency | Holdings | Global<br>Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|-----------|----------------------|----------|----------|---------------------------|-------------------|--------------------|
| Australia | ASX Ltd.             | AUD      | (180)    | (6,730)                   | 264               | 0.01               |
| Australia | Brambles Ltd.        | AUD      | 1,216    | 11,010                    | 70                | –                  |
| Australia | Cochlear Ltd.        | AUD      | 102      | 21,112                    | 588               | 0.01               |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country        | Security Description               | Currency | Holdings | Global          | Fair Value | % of Net |
|----------------|------------------------------------|----------|----------|-----------------|------------|----------|
|                |                                    |          |          | Exposure<br>EUR | EUR        | Assets   |
| Australia      | Coles Group Ltd.                   | AUD      | 2,010    | 21,330          | 764        | 0.02     |
| Australia      | Endeavour Group Ltd/Australia      | AUD      | 1,131    | 3,559           | 63         | –        |
| Australia      | Fortescue Ltd.                     | AUD      | 890      | 11,874          | 25         | –        |
| Australia      | Mineral Resources Ltd.             | AUD      | (49)     | (1,646)         | 542        | 0.01     |
| Australia      | National Australia Bank Ltd.       | AUD      | 821      | 18,535          | 1,617      | 0.03     |
| Australia      | QBE Insurance Group Ltd.           | AUD      | (1,350)  | (14,629)        | 345        | 0.01     |
| Australia      | Scentre Group                      | AUD      | 7,284    | 14,162          | 23         | –        |
| Australia      | Sonic Healthcare Ltd.              | AUD      | (213)    | (3,491)         | 17         | –        |
| Australia      | Transurban Group                   | AUD      | 1,616    | 12,487          | 211        | –        |
| Australia      | Woodside Energy Group Ltd.         | AUD      | 1,162    | 20,427          | 369        | 0.01     |
| Austria        | OMV AG                             | EUR      | (53)     | (2,155)         | 28         | –        |
| Austria        | Verbund AG                         | EUR      | (60)     | (4,419)         | 72         | –        |
| Belgium        | Sofina SA                          | EUR      | (86)     | (18,335)        | 660        | 0.01     |
| Belgium        | Umicore SA                         | EUR      | (121)    | (1,698)         | 496        | 0.01     |
| Canada         | Agnico Eagle Mines Ltd.            | CAD      | (299)    | (18,243)        | 595        | 0.01     |
| Canada         | Bank of Nova Scotia (The)          | CAD      | (451)    | (19,245)        | 597        | 0.01     |
| Canada         | BCE, Inc.                          | CAD      | (602)    | (18,189)        | 539        | 0.01     |
| Canada         | Brookfield Asset Management Ltd.   | CAD      | (150)    | (5,327)         | 92         | –        |
| Canada         | Brookfield Corp.                   | CAD      | 524      | 20,331          | 333        | 0.01     |
| Canada         | CAE, Inc.                          | CAD      | (546)    | (9,460)         | 182        | –        |
| Canada         | Canadian Apartment Properties REIT | CAD      | 341      | 10,336          | 13         | –        |
| Canada         | Canadian National Railway Co.      | CAD      | 181      | 19,952          | 201        | –        |
| Canada         | CCL Industries, Inc.               | CAD      | 221      | 10,841          | 254        | 0.01     |
| Canada         | Dollarama, Inc.                    | CAD      | 236      | 20,101          | 26         | –        |
| Canada         | Emera, Inc.                        | CAD      | (482)    | (15,004)        | 595        | 0.01     |
| Canada         | First Quantum Minerals Ltd.        | CAD      | (373)    | (4,571)         | 305        | 0.01     |
| Canada         | Imperial Oil Ltd.                  | CAD      | (329)    | (20,926)        | 543        | 0.01     |
| Canada         | Intact Financial Corp.             | CAD      | 127      | 19,745          | 86         | –        |
| Canada         | Ivanhoe Mines Ltd.                 | CAD      | (1,328)  | (15,983)        | 1,838      | 0.04     |
| Canada         | Metro Inc/CN                       | CAD      | 398      | 20,569          | 475        | 0.01     |
| Canada         | Northland Power, Inc.              | CAD      | 642      | 10,296          | 171        | –        |
| Canada         | Nutrien Ltd.                       | CAD      | (308)    | (14,628)        | 1,991      | 0.04     |
| Canada         | Onex Corp.                         | CAD      | (63)     | (3,996)         | 155        | –        |
| Canada         | Pan American Silver Corp.          | CAD      | (1,069)  | (19,820)        | 2,056      | 0.04     |
| Canada         | Pembina Pipeline Corp.             | CAD      | 622      | 21,529          | 304        | 0.01     |
| Canada         | Royal Bank of Canada               | CAD      | 207      | 20,558          | 585        | 0.01     |
| Canada         | Stantec, Inc.                      | CAD      | 181      | 14,135          | 581        | 0.01     |
| Canada         | TC Energy Corp.                    | CAD      | 595      | 21,041          | 47         | –        |
| Cayman Islands | Futu Holdings Ltd.                 | USD      | (309)    | (18,915)        | 2,749      | 0.06     |
| Cayman Islands | WH Group Ltd.                      | HKD      | (5,000)  | (3,071)         | 108        | –        |



## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country        | Security Description                              | Currency | Holdings | Global          | Fair Value | % of Net |
|----------------|---|----------|----------|-----------------|------------|----------|
|                |   |          |          | Exposure<br>EUR | EUR        | Assets   |
| Cayman Islands | Wharf Real Estate Investment Co.<br>Ltd.          | HKD      | (4,000)  | (9,895)         | 932        | 0.02     |
| Curacao        | Schlumberger NV                                   | USD      | 395      | 17,388          | 577        | 0.01     |
| Denmark        | Carlsberg A/S                                     | DKK      | (34)     | (3,810)         | 426        | 0.01     |
| Denmark        | Tryg A/S  | DKK      | 333      | 6,796           | 491        | 0.01     |
| Finland        | Fortum OYJ  | EUR      | (1,309)  | (17,868)        | 867        | 0.02     |
| Finland        | Kone OYJ  | EUR      | (112)    | (5,162)         | 78         | –        |
| Finland        | Sampo OYJ   | EUR      | 514      | 20,611          | 339        | 0.01     |
| Finland        | Stora Enso OYJ                                    | EUR      | 529      | 6,747           | 103        | –        |
| France         | Aéroports de Paris SA                             | EUR      | (10)     | (1,136)         | 141        | –        |
| France         | Air Liquide SA                                    | EUR      | (117)    | (18,870)        | 440        | 0.01     |
| France         | Alstom SA   | EUR      | (1,162)  | (18,243)        | 1,106      | 0.02     |
| France         | Bureau Veritas SA                                 | EUR      | (287)    | (7,422)         | 499        | 0.01     |
| France         | Eurazeo SE  | EUR      | (64)     | (4,758)         | 186        | –        |
| France         | Pernod Ricard SA                                  | EUR      | (24)     | (3,041)         | 246        | 0.01     |
| France         | Veolia Environnement SA                           | EUR      | (579)    | (16,166)        | 1,610      | 0.03     |
| Germany        | Bechtle AG  | EUR      | (416)    | (18,279)        | 86         | –        |
| Germany        | Commerzbank AG                                    | EUR      | (229)    | (3,248)         | 310        | 0.01     |
| Germany        | Deutsche Post AG                                  | EUR      | (495)    | (18,706)        | 431        | 0.01     |
| Germany        | Hannover Rueck SE                                 | EUR      | 89       | 21,066          | 756        | 0.02     |
| Germany        | Henkel AG & Co. KGaA                              | EUR      | 242      | 20,139          | 317        | 0.01     |
| Germany        | Muenchener Rueckversicherungs-<br>Gesellschaft AG | EUR      | 39       | 18,213          | 143        | –        |
| Germany        | Rheinmetall AG                                    | EUR      | (36)     | (17,125)        | 1,876      | 0.04     |
| Hong Kong      | Hang Seng Bank Ltd.                               | HKD      | (700)    | (8,399)         | 586        | 0.01     |
| Hong Kong      | MTR Corp. Ltd.                                    | HKD      | (1,000)  | (2,946)         | 115        | –        |
| Hong Kong      | Sino Land Co. Ltd.                                | HKD      | (2,000)  | (1,924)         | 60         | –        |
| Ireland        | Aon plc   | USD      | 78       | 21,366          | 869        | 0.02     |
| Ireland        | Seagate Technology Holdings plc                   | USD      | 76       | 7,323           | 761        | 0.02     |
| Japan          | Aeon Co. Ltd.                                     | JPY      | 800      | 15,958          | 241        | 0.01     |
| Japan          | AGC, Inc.   | JPY      | (600)    | (18,118)        | 613        | 0.01     |
| Japan          | Bandai Namco Holdings, Inc.                       | JPY      | 500      | 9,107           | 929        | 0.02     |
| Japan          | Daiichi Sankyo Co. Ltd.                           | JPY      | 600      | 19,225          | 181        | –        |
| Japan          | Dentsu Group, Inc.                                | JPY      | (400)    | (9,404)         | 82         | –        |
| Japan          | Fast Retailing Co. Ltd.                           | JPY      | 100      | 23,526          | 203        | –        |
| Japan          | Fuji Electric Co. Ltd.                            | JPY      | 400      | 21,234          | 17         | –        |
| Japan          | Japan Post Bank Co. Ltd.                          | JPY      | 2,300    | 20,272          | 441        | 0.01     |
| Japan          | Kajima Corp.                                      | JPY      | (1,200)  | (19,361)        | 40         | –        |
| Japan          | KDDI Corp.  | JPY      | 800      | 19,740          | 208        | –        |
| Japan          | Kikkoman Corp.                                    | JPY      | 400      | 4,324           | 103        | –        |
| Japan          | Lasertec Corp.                                    | JPY      | 100      | 20,934          | 541        | 0.01     |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country     | Security Description               | Currency | Holdings | Global          | Fair Value | % of Net |
|-------------|------------------------------------|----------|----------|-----------------|------------|----------|
|             |                                    |          |          | Exposure<br>EUR | EUR        | Assets   |
| Japan       | M3, Inc.                           | JPY      | (300)    | (2,668)         | 69         | –        |
| Japan       | Makita Corp.                       | JPY      | 300      | 7,608           | 93         | –        |
| Japan       | MatsukiyoCocokara & Co.            | JPY      | (800)    | (10,719)        | 24         | –        |
| Japan       | McDonald's Holdings Co. Japan Ltd. | JPY      | (400)    | (14,710)        | 232        | 0.01     |
| Japan       | Mitsubishi Corp.                   | JPY      | (900)    | (16,434)        | 626        | 0.01     |
| Japan       | Mitsubishi Electric Corp.          | JPY      | 900      | 13,403          | 319        | 0.01     |
| Japan       | Mitsui Chemicals, Inc.             | JPY      | (200)    | (5,151)         | 320        | 0.01     |
| Japan       | NIPPON EXPRESS HOLDINGS,<br>Inc.   | JPY      | (400)    | (17,204)        |            | 0.01     |
| Japan       | Nippon Sanso Holdings Corp.        | JPY      | 700      | 19,323          | 574        | 0.01     |
| Japan       | Nippon Yusen KK                    | JPY      | 700      | 19,010          | 130        | –        |
| Japan       | Nissin Foods Holdings Co. Ltd.     | JPY      | 200      | 4,735           | 183        | –        |
| Japan       | Omron Corp.                        | JPY      | 300      | 9,621           | 682        | 0.01     |
| Japan       | Rakuten Group, Inc.                | JPY      | 4,100    | 19,736          | 520        | 0.01     |
| Japan       | Renesas Electronics Corp.          | JPY      | 1,300    | 22,689          | 550        | 0.01     |
| Japan       | Resona Holdings, Inc.              | JPY      | (500)    | (3,087)         | 25         | –        |
| Japan       | Ricoh Co. Ltd.                     | JPY      | (2,000)  | (15,957)        | 188        | –        |
| Japan       | Sekisui Chemical Co. Ltd.          | JPY      | 600      | 7,747           | 21         | –        |
| Japan       | Sekisui House Ltd.                 | JPY      | 300      | 6,200           | 215        | 0.01     |
| Japan       | Seven & i Holdings Co. Ltd.        | JPY      | (1,500)  | (17,053)        | 592        | 0.01     |
| Japan       | Shimadzu Corp.                     | JPY      | 400      | 9,339           | 154        | –        |
| Japan       | Shin-Etsu Chemical Co. Ltd.        | JPY      | 600      | 21,710          | 1,333      | 0.03     |
| Japan       | Shionogi & Co. Ltd.                | JPY      | 500      | 18,205          | 614        | 0.01     |
| Japan       | Shiseido Co. Ltd.                  | JPY      | (100)    | (2,661)         | 205        | –        |
| Japan       | Sumitomo Corp.                     | JPY      | 900      | 20,970          | 1,142      | 0.02     |
| Japan       | Tokyo Electron Ltd.                | JPY      | 100      | 20,243          | 13         | –        |
| Japan       | Tokyu Corp.                        | JPY      | (1,800)  | (18,501)        | 232        | 0.01     |
| Japan       | Toyota Motor Corp.                 | JPY      | (800)    | (15,267)        | 515        | 0.01     |
| Japan       | Trend Micro, Inc.                  | JPY      | 500      | 18,941          | 65         | –        |
| Japan       | Unicharm Corp.                     | JPY      | 400      | 11,988          | 312        | 0.01     |
| Japan       | Yaskawa Electric Corp.             | JPY      | (500)    | (16,754)        | 609        | 0.01     |
| Japan       | Yokogawa Electric Corp.            | JPY      | 900      | 20,307          | 292        | 0.01     |
| Japan       | ZOZO, Inc.                         | JPY      | (200)    | (4,673)         | 242        | 0.01     |
| Jersey      | Amcor plc                          | USD      | (524)    | (4,782)         | 191        | –        |
| Jersey      | Experian plc                       | GBP      | 163      | 7,087           | 213        | 0.01     |
| Jersey      | Ferguson plc                       | USD      | 111      | 20,056          | 119        | –        |
| Jersey      | WPP plc                            | GBP      | (466)    | (3,982)         | 374        | 0.01     |
| Netherlands | ASML Holding NV                    | EUR      | 23       | 22,177          | 2,148      | 0.04     |
| Netherlands | Heineken NV                        | EUR      | (202)    | (18,241)        | 529        | 0.01     |
| Netherlands | ING Groep NV                       | EUR      | (1,307)  | (20,862)        | 525        | 0.01     |
| Netherlands | Koninklijke Philips NV             | EUR      | (790)    | (18,636)        | 1,019      | 0.02     |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country        | Security Description                           | Currency | Holdings | Global   | Fair Value | % of Net |
|----------------|--|----------|----------|----------|------------|----------|
|                |  |          |          | Exposure |            |          |
|                |  |          |          | EUR      | EUR        | Assets   |
| Netherlands    | NXP Semiconductors NV                          | USD      | 79       | 19,835   | 145        | –        |
| Netherlands    | Randstad NV                                    | EUR      | (111)    | (4,699)  | 674        | 0.01     |
| Netherlands    | Universal Music Group NV                       | EUR      | (684)    | (19,002) | 362        | 0.01     |
| Norway         | Mowi ASA                                       | NOK      | (674)    | (10,496) | 597        | 0.01     |
| Norway         | Salmar ASA                                     | NOK      | (358)    | (17,631) | 1,288      | 0.03     |
| Singapore      | Sembcorp Industries Ltd.                       | SGD      | (3,300)  | (10,928) | 636        | 0.01     |
| Singapore      | Wilmar International Ltd.                      | SGD      | (4,300)  | (9,177)  | 73         | –        |
| Spain          | ACS Actividades de Construcción y Servicios SA | EUR      | (74)     | (2,981)  | 62         | –        |
| Spain          | Aena SME SA                                    | EUR      | 51       | 9,588    | 428        | 0.01     |
| Spain          | CaixaBank SA                                   | EUR      | (3,887)  | (19,213) | 1,271      | 0.03     |
| Spain          | Endesa SA                                      | EUR      | (147)    | (2,578)  | 46         | –        |
| Spain          | Grifols SA                                     | EUR      | (217)    | (1,706)  | 319        | 0.01     |
| Supranational  | Unibail-Rodamco-Westfield                      | EUR      | (247)    | (18,159) | 1,764      | 0.04     |
| Sweden         | Beijer Ref AB                                  | SEK      | (1,277)  | (18,395) | 720        | 0.02     |
| Sweden         | EQT AB   | SEK      | (377)    | (10,403) | 159        | –        |
| Sweden         | H & M Hennes & Mauritz AB                      | SEK      | (809)    | (11,950) | 1,279      | 0.03     |
| Sweden         | Hexagon AB                                     | SEK      | 649      | 6,842    | 254        | 0.01     |
| Sweden         | Husqvarna AB                                   | SEK      | (406)    | (3,038)  | 19         | –        |
| Sweden         | Industrivarden AB                              | SEK      | (136)    | (4,285)  | 126        | –        |
| Sweden         | Investment AB Latour                           | SEK      | (704)    | (17,752) | 595        | 0.01     |
| Sweden         | Nibe Industrier AB                             | SEK      | (900)    | (3,564)  | 669        | 0.01     |
| Sweden         | Sagax AB                                       | SEK      | (158)    | (3,775)  | 75         | –        |
| Sweden         | Securitas AB                                   | SEK      | (899)    | (8,333)  | 206        | –        |
| Sweden         | SKF AB   | SEK      | (232)    | (4,350)  | 337        | 0.01     |
| Sweden         | Telia Co. AB                                   | SEK      | 2,509    | 6,285    | 261        | 0.01     |
| Switzerland    | Barry Callebaut AG                             | CHF      | (5)      | (7,601)  | 530        | 0.01     |
| Switzerland    | BKW AG   | CHF      | (127)    | (18,897) | 221        | 0.01     |
| Switzerland    | Cie Financiere Richemont SA                    | CHF      | (128)    | (18,640) | 505        | 0.01     |
| Switzerland    | Coca-Cola HBC AG                               | GBP      | 102      | 3,246    | 155        | –        |
| Switzerland    | Holcim AG                                      | CHF      | 68       | 5,622    | 59         | –        |
| Switzerland    | Novartis AG                                    | CHF      | 219      | 21,869   | 682        | 0.01     |
| Switzerland    | Swatch Group AG (The)                          | CHF      | (97)     | (18,537) | 358        | 0.01     |
| Switzerland    | TE Connectivity Ltd.                           | USD      | 155      | 21,756   | 200        | –        |
| United Kingdom | Anglo American plc                             | GBP      | 412      | 12,158   | 592        | 0.01     |
| United Kingdom | Burberry Group plc                             | GBP      | (1,282)  | (13,273) | 1,731      | 0.04     |
| United Kingdom | Coca-Cola Europacific Partners plc             | USD      | (302)    | (20,533) | 237        | 0.01     |
| United Kingdom | Kingfisher plc                                 | GBP      | (2,752)  | (8,076)  | 217        | 0.01     |
| United Kingdom | Reckitt Benckiser Group plc                    | GBP      | (288)    | (14,545) | 577        | 0.01     |
| United Kingdom | Sage Group plc (The)                           | GBP      | 1,392    | 17,871   | 1,198      | 0.02     |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                  | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|---------------------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | A O Smith Corp.                       | USD      | (245)    | (18,695)               | 473               | 0.01               |
| United States of America | Abbott Laboratories                   | USD      | 207      | 20,069                 | 332               | 0.01               |
| United States of America | AbbVie, Inc.                          | USD      | 139      | 22,245                 | 1,333             | 0.03               |
| United States of America | AECOM                                 | USD      | 244      | 20,066                 | 182               | –                  |
| United States of America | Aflac, Inc.                           | USD      | (249)    | (20,749)               | 130               | –                  |
| United States of America | Air Products and Chemicals, Inc.      | USD      | (80)     | (19,262)               | 646               | 0.01               |
| United States of America | Alexandria Real Estate Equities, Inc. | USD      | (164)    | (17,899)               | 112               | –                  |
| United States of America | American Tower Corp.                  | USD      | 53       | 9,612                  | 65                | –                  |
| United States of America | American Water Works Co., Inc.        | USD      | (121)    | (14,582)               | 182               | –                  |
| United States of America | Apple, Inc.                           | USD      | 113      | 22,207                 | 1,937             | 0.04               |
| United States of America | Archer-Daniels-Midland Co.            | USD      | (357)    | (20,136)               | 496               | 0.01               |
| United States of America | Ares Management Corp.                 | USD      | (147)    | (18,281)               | 817               | 0.02               |
| United States of America | Arista Networks, Inc.                 | USD      | 37       | 12,100                 | 1,824             | 0.04               |
| United States of America | Aspen Technology, Inc.                | USD      | (29)     | (5,375)                | 325               | 0.01               |
| United States of America | Autodesk, Inc.                        | USD      | 43       | 9,928                  | 1,840             | 0.04               |
| United States of America | AvalonBay Communities, Inc.           | USD      | 66       | 12,741                 | 980               | 0.02               |
| United States of America | Avantor, Inc.                         | USD      | (850)    | (16,814)               | 2,284             | 0.05               |
| United States of America | Axon Enterprise, Inc.                 | USD      | (69)     | (18,943)               | 113               | –                  |
| United States of America | Baker Hughes Co.                      | USD      | 650      | 21,330                 | 1,025             | 0.02               |
| United States of America | Bank of New York Mellon Corp. (The)   | USD      | 367      | 20,508                 | 96                | –                  |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description          | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|-------------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Becton Dickinson & Co.        | USD      | 86       | 18,754                 | 193               | –                  |
| United States of America | BioMarin Pharmaceutical, Inc. | USD      | (242)    | (18,590)               | 322               | 0.01               |
| United States of America | Bio-Techne Corp.              | USD      | (248)    | (16,580)               | 1,282             | 0.03               |
| United States of America | BlackRock, Inc.               | USD      | 27       | 19,835                 | 475               | 0.01               |
| United States of America | Block, Inc.                   | USD      | 318      | 19,135                 | 122               | –                  |
| United States of America | Bristol-Myers Squibb Co.      | USD      | 516      | 19,995                 | 212               | –                  |
| United States of America | Brown-Forman Corp.            | USD      | (341)    | (13,742)               | 780               | 0.02               |
| United States of America | Builders FirstSource, Inc.    | USD      | 155      | 20,017                 | 222               | 0.01               |
| United States of America | Cadence Design Systems, Inc.  | USD      | (59)     | (16,942)               | 232               | 0.01               |
| United States of America | Carlyle Group, Inc. (The)     | USD      | (519)    | (19,443)               | 1,098             | 0.02               |
| United States of America | Celanese Corp.                | USD      | (118)    | (14,851)               | 1,888             | 0.04               |
| United States of America | CF Industries Holdings, Inc.  | USD      | (279)    | (19,295)               | 975               | 0.02               |
| United States of America | Charles Schwab Corp. (The)    | USD      | 290      | 19,939                 | 111               | –                  |
| United States of America | Cisco Systems, Inc.           | USD      | 286      | 12,678                 | 270               | 0.01               |
| United States of America | Clorox Co. (The)              | USD      | 152      | 19,355                 | 696               | 0.01               |
| United States of America | Colgate-Palmolive Co.         | USD      | 250      | 22,636                 | 952               | 0.02               |
| United States of America | Conagra Brands, Inc.          | USD      | (303)    | (8,035)                | 413               | 0.01               |
| United States of America | ConocoPhillips                | USD      | 191      | 20,384                 | 617               | 0.01               |
| United States of America | Constellation Energy Corp.    | USD      | (5)      | (934)                  | 49                | –                  |
| United States of America | Copart, Inc.                  | USD      | 214      | 10,814                 | 220               | 0.01               |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                         | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|--|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Corpay, Inc.                                 | USD      | (70)     | (17,400)               | 82                | –                  |
| United States of America | Corteva, Inc.                                | USD      | (232)    | (11,676)               | 398               | 0.01               |
| United States of America | CSX Corp.                                    | USD      | (610)    | (19,038)               | 102               | –                  |
| United States of America | DaVita, Inc.                                 | USD      | (150)    | (19,394)               | 1,197             | 0.02               |
| United States of America | Dollar Tree, Inc.                            | USD      | (191)    | (19,028)               | 81                | –                  |
| United States of America | Dynatrace, Inc.                              | USD      | (452)    | (18,869)               | 418               | 0.01               |
| United States of America | Edwards Lifesciences Corp.                   | USD      | (184)    | (15,858)               | 132               | –                  |
| United States of America | Enphase Energy, Inc.                         | USD      | (166)    | (15,444)               | 4,366             | 0.09               |
| United States of America | Entergy Corp.                                | USD      | 201      | 20,067                 | 62                | –                  |
| United States of America | Equinix, Inc.                                | USD      | (27)     | (19,061)               | 161               | –                  |
| United States of America | Equitable Holdings, Inc.                     | USD      | (537)    | (20,473)               | 195               | –                  |
| United States of America | F5, Inc.                                     | USD      | 34       | 5,464                  | 103               | –                  |
| United States of America | Fastenal Co.                                 | USD      | (315)    | (18,469)               | 706               | 0.01               |
| United States of America | Fidelity National Information Services, Inc. | USD      | (272)    | (19,126)               | 270               | 0.01               |
| United States of America | Fiserv, Inc.                                 | USD      | (133)    | (18,495)               | 89                | –                  |
| United States of America | Fortinet, Inc.                               | USD      | 344      | 19,345                 | 305               | 0.01               |
| United States of America | Fox Corp.                                    | USD      | (656)    | (21,037)               | 37                | –                  |
| United States of America | General Mills, Inc.                          | USD      | (315)    | (18,593)               | 1,614             | 0.03               |
| United States of America | General Motors Co.                           | USD      | (203)    | (8,800)                | 260               | 0.01               |
| United States of America | Gilead Sciences, Inc.                        | USD      | 308      | 19,717                 | 1,402             | 0.03               |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                  | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|---------------------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | HCA Healthcare, Inc.                  | USD      | (61)     | (18,286)               | 1,014             | 0.02               |
| United States of America | Henry Schein, Inc.                    | USD      | (290)    | (17,345)               | 1,418             | 0.03               |
| United States of America | Hologic, Inc.                         | USD      | 289      | 20,022                 | 127               | –                  |
| United States of America | Honeywell International, Inc.         | USD      | 100      | 19,924                 | 1,130             | 0.02               |
| United States of America | Host Hotels & Resorts, Inc.           | USD      | 1,011    | 16,961                 | 226               | 0.01               |
| United States of America | HubSpot, Inc.                         | USD      | (18)     | (9,905)                | 357               | 0.01               |
| United States of America | Incyte Corp.                          | USD      | (350)    | (19,797)               | 457               | 0.01               |
| United States of America | Intel Corp.                           | USD      | 691      | 19,968                 | 77                | –                  |
| United States of America | Intercontinental Exchange, Inc.       | USD      | 160      | 20,436                 | 493               | 0.01               |
| United States of America | Interpublic Group of Cos., Inc. (The) | USD      | (629)    | (17,073)               | 1,144             | 0.02               |
| United States of America | IQVIA Holdings, Inc.                  | USD      | (91)     | (17,953)               | 650               | 0.01               |
| United States of America | J M Smucker Co. (The)                 | USD      | (187)    | (19,025)               | 80                | –                  |
| United States of America | Jabil, Inc.                           | USD      | (174)    | (17,662)               | 1,872             | 0.04               |
| United States of America | Jacobs Solutions, Inc.                | USD      | (145)    | (18,902)               | 137               | –                  |
| United States of America | JB Hunt Transport Services, Inc.      | USD      | (103)    | (15,377)               | 72                | –                  |
| United States of America | Kimberly-Clark Corp.                  | USD      | 168      | 21,663                 | 902               | 0.02               |
| United States of America | Kinder Morgan, Inc.                   | USD      | 1,168    | 21,654                 | 414               | 0.01               |
| United States of America | Labcorp Holdings, Inc.                | USD      | 53       | 10,064                 | 450               | 0.01               |
| United States of America | Lam Research Corp.                    | USD      | 6        | 5,961                  | 752               | 0.02               |
| United States of America | Lamb Weston Holdings, Inc.            | USD      | (242)    | (18,985)               | 951               | 0.02               |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                  | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|---------------------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Lennox International, Inc.            | USD      | (38)     | (18,968)               | 99                | –                  |
| United States of America | Lowe's Cos., Inc.                     | USD      | (85)     | (17,485)               | 66                | –                  |
| United States of America | Marvell Technology, Inc.              | USD      | 311      | 20,284                 | 388               | 0.01               |
| United States of America | McDonald's Corp.                      | USD      | (76)     | (18,071)               | 169               | –                  |
| United States of America | Mettler-Toledo International, Inc.    | USD      | (14)     | (18,256)               | 85                | –                  |
| United States of America | Moody's Corp.                         | USD      | 52       | 20,423                 | 1,190             | 0.02               |
| United States of America | Motorola Solutions, Inc.              | USD      | 62       | 22,333                 | 1,263             | 0.03               |
| United States of America | NetApp, Inc.                          | USD      | 99       | 11,898                 | 773               | 0.02               |
| United States of America | Norfolk Southern Corp.                | USD      | (80)     | (16,025)               | 755               | 0.02               |
| United States of America | Northern Trust Corp.                  | USD      | 250      | 19,589                 | 62                | –                  |
| United States of America | Omnicom Group, Inc.                   | USD      | (231)    | (19,334)               | 552               | 0.01               |
| United States of America | Otis Worldwide Corp.                  | USD      | (152)    | (13,652)               | 428               | 0.01               |
| United States of America | Owens Corning                         | USD      | (93)     | (15,074)               | 638               | 0.01               |
| United States of America | PayPal Holdings, Inc.                 | USD      | (314)    | (17,002)               | 1,453             | 0.03               |
| United States of America | Phillips 66                           | USD      | (126)    | (16,597)               | 110               | –                  |
| United States of America | Pinterest, Inc.                       | USD      | 189      | 7,772                  | 455               | 0.01               |
| United States of America | Pool Corp.                            | USD      | (51)     | (14,625)               | 2,675             | 0.05               |
| United States of America | Public Service Enterprise Group, Inc. | USD      | (196)    | (13,478)               | 267               | 0.01               |
| United States of America | QUALCOMM, Inc.                        | USD      | 108      | 20,071                 | 350               | 0.01               |
| United States of America | Quest Diagnostics, Inc.               | USD      | (145)    | (18,519)               | 689               | 0.01               |



## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|-------------------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Repligen Corp.                      | USD      | (112)    | (13,174)               | 2,407             | 0.05               |
| United States of America | Republic Services, Inc.             | USD      | 29       | 5,259                  | 248               | 0.01               |
| United States of America | ResMed, Inc.                        | USD      | (94)     | (16,789)               | 1,308             | 0.03               |
| United States of America | Revvity, Inc.                       | USD      | (186)    | (18,198)               | 959               | 0.02               |
| United States of America | Robinhood Markets, Inc.             | USD      | 361      | 7,649                  | 610               | 0.01               |
| United States of America | Ross Stores, Inc.                   | USD      | 155      | 21,017                 | 841               | 0.02               |
| United States of America | S&P Global, Inc.                    | USD      | 46       | 19,143                 | 821               | 0.02               |
| United States of America | Salesforce, Inc.                    | USD      | 91       | 21,830                 | 2,021             | 0.04               |
| United States of America | Samsara, Inc.                       | USD      | 722      | 22,703                 | 3,031             | 0.06               |
| United States of America | Skyworks Solutions, Inc.            | USD      | (194)    | (19,292)               | 5                 | –                  |
| United States of America | Snowflake, Inc.                     | USD      | 165      | 20,798                 | 1,225             | 0.03               |
| United States of America | Stanley Black & Decker, Inc.        | USD      | (241)    | (17,965)               | 1,262             | 0.03               |
| United States of America | Sun Communities, Inc.               | USD      | 177      | 19,874                 | 543               | 0.01               |
| United States of America | Take-Two Interactive Software, Inc. | USD      | (131)    | (19,006)               | 528               | 0.01               |
| United States of America | Thermo Fisher Scientific, Inc.      | USD      | (37)     | (19,091)               | 504               | 0.01               |
| United States of America | Tractor Supply Co.                  | USD      | (77)     | (19,398)               | 1,019             | 0.02               |
| United States of America | Trimble, Inc.                       | USD      | 289      | 15,079                 | 171               | –                  |
| United States of America | Tyson Foods, Inc.                   | USD      | 271      | 14,448                 | 59                | –                  |
| United States of America | U-Haul Holding Co.                  | USD      | (129)    | (7,224)                | 87                | –                  |
| United States of America | UiPath, Inc.                        | USD      | 936      | 11,074                 | 367               | 0.01               |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country  | Security Description               | Currency | Holdings | Global   | Fair Value     | % of Net    |
|--|------------------------------------|----------|----------|----------|----------------|-------------|
|  |                                    |          |          | Exposure |                |             |
|  |                                    |          |          | EUR      | EUR            | Assets      |
| United States of America                                 | Visa, Inc.                         | USD      | (76)     | (18,612) | 708            | 0.02        |
| United States of America                                 | W R Berkley Corp.                  | USD      | (92)     | (6,745)  | 157            | –           |
| United States of America                                 | Waste Management, Inc.             | USD      | 107      | 21,299   | 1,283          | 0.03        |
| United States of America                                 | Watsco, Inc.                       | USD      | (47)     | (20,315) | 511            | 0.01        |
| United States of America                                 | Welltower, Inc.                    | USD      | 209      | 20,330   | 112            | –           |
| United States of America                                 | West Pharmaceutical Services, Inc. | USD      | (33)     | (10,142) | 58             | –           |
| United States of America                                 | Workday, Inc.                      | USD      | 102      | 21,277   | 1,153          | 0.02        |
| United States of America                                 | WP Carey, Inc.                     | USD      | (311)    | (15,974) | 139            | –           |
| United States of America                                 | Zillow Group, Inc.                 | USD      | (432)    | (18,699) | 813            | 0.02        |
| <b>Total Unrealised Gain on Contracts for Difference</b> |                                    |          |          |          | <b>162,224</b> | <b>3.29</b> |
| Australia  | ANZ Group Holdings Ltd.            | AUD      | 1,171    | 20,607   | (7)            | –           |
| Australia  | APA Group                          | AUD      | (1,169)  | (5,820)  | (33)           | –           |
| Australia  | Aristocrat Leisure Ltd.            | AUD      | (672)    | (20,837) | (1,334)        | (0.03)      |
| Australia  | BlueScope Steel Ltd.               | AUD      | 209      | 2,661    | (92)           | –           |
| Australia  | Goodman Group                      | AUD      | (1,005)  | (21,762) | (864)          | (0.02)      |
| Australia  | GPT Group (The)                    | AUD      | 1,999    | 4,983    | (87)           | –           |
| Australia  | Macquarie Group Ltd.               | AUD      | (73)     | (9,311)  | (625)          | (0.01)      |
| Australia  | Origin Energy Ltd.                 | AUD      | (2,957)  | (20,011) | (541)          | (0.01)      |
| Australia  | Pro Medicus Ltd.                   | AUD      | (203)    | (18,122) | (857)          | (0.02)      |
| Australia  | Qantas Airways Ltd.                | AUD      | 2,947    | 10,743   | (28)           | –           |
| Australia  | Ramsay Health Care Ltd.            | AUD      | 391      | 11,564   | (1)            | –           |
| Australia  | Santos Ltd.                        | AUD      | (3,714)  | (17,728) | (69)           | –           |
| Australia  | South32 Ltd.                       | AUD      | 6,585    | 15,018   | (11)           | –           |
| Australia  | Treasury Wine Estates Ltd.         | AUD      | (2,397)  | (18,581) | (66)           | –           |
| Australia  | WiseTech Global Ltd.               | AUD      | (47)     | (2,938)  | (106)          | –           |
| Belgium  | Groupe Bruxelles Lambert NV        | EUR      | 166      | 11,064   | (589)          | (0.01)      |
| Belgium  | Warehouses De Pauw CVA             | EUR      | 192      | 4,858    | (280)          | (0.01)      |
| Bermuda  | Arch Capital Group Ltd.            | USD      | 250      | 23,534   | (406)          | (0.01)      |
| Bermuda  | CK Infrastructure Holdings Ltd.    | HKD      | (500)    | (2,635)  | (51)           | –           |
| Canada   | Air Canada                         | CAD      | (478)    | (5,834)  | (56)           | –           |
| Canada   | BRP, Inc.                          | CAD      | (100)    | (5,977)  | (121)          | –           |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country        | Security Description               | Currency | Holdings | Global   | Fair Value | % of Net |
|----------------|------------------------------------|----------|----------|----------|------------|----------|
|                |                                    |          |          | Exposure | EUR        | Assets   |
|                |                                    |          |          | EUR      | EUR        |          |
| Canada         | Canadian Imperial Bank of Commerce | CAD      | 441      | 19,561   | (531)      | (0.01)   |
| Canada         | Canadian Utilities Ltd.            | CAD      | 953      | 19,203   | (848)      | (0.02)   |
| Canada         | CGI, Inc.                          | CAD      | (198)    | (18,436) | (265)      | (0.01)   |
| Canada         | Constellation Software, Inc.       | CAD      | (1)      | (2,688)  | (104)      | –        |
| Canada         | Element Fleet Management Corp.     | CAD      | (240)    | (4,073)  | (129)      | –        |
| Canada         | Enbridge, Inc.                     | CAD      | 596      | 19,780   | (471)      | (0.01)   |
| Canada         | Fairfax Financial Holdings Ltd.    | CAD      | (2)      | (2,122)  | (30)       | –        |
| Canada         | Fortis, Inc.                       | CAD      | 543      | 19,687   | (324)      | (0.01)   |
| Canada         | GFL Environmental, Inc.            | CAD      | (540)    | (19,619) | (1,004)    | (0.02)   |
| Canada         | Great-West Lifeco, Inc.            | CAD      | 492      | 13,389   | (25)       | –        |
| Canada         | iA Financial Corp., Inc.           | CAD      | 318      | 18,629   | (463)      | (0.01)   |
| Canada         | IGM Financial, Inc.                | CAD      | (477)    | (12,285) | (625)      | (0.01)   |
| Canada         | Kinross Gold Corp.                 | CAD      | (2,344)  | (18,205) | (577)      | (0.01)   |
| Canada         | Magna International, Inc.          | CAD      | 360      | 14,076   | (1,060)    | (0.02)   |
| Canada         | Parkland Corp.                     | CAD      | 143      | 3,739    | (67)       | –        |
| Canada         | Quebecor, Inc.                     | CAD      | (311)    | (6,122)  | (70)       | –        |
| Canada         | Saputo, Inc.                       | CAD      | (438)    | (9,175)  | (993)      | (0.02)   |
| Canada         | Shopify, Inc.                      | CAD      | (319)    | (19,666) | (1,789)    | (0.04)   |
| Canada         | Sun Life Financial, Inc.           | CAD      | 418      | 19,120   | (154)      | –        |
| Canada         | TFI International, Inc.            | CAD      | (127)    | (17,202) | (1,632)    | (0.03)   |
| Canada         | Toronto-Dominion Bank (The)        | CAD      | 342      | 17,537   | (233)      | (0.01)   |
| Cayman Islands | Grab Holdings Ltd.                 | USD      | 2,279    | 7,549    | (255)      | (0.01)   |
| Cayman Islands | Sea Ltd.                           | USD      | (279)    | (18,592) | (1,015)    | (0.02)   |
| Denmark        | Coloplast A/S                      | DKK      | (101)    | (11,330) | (160)      | –        |
| Denmark        | DSV A/S                            | DKK      | (131)    | (18,743) | (53)       | –        |
| Denmark        | Genmab A/S                         | DKK      | 80       | 18,720   | (1,351)    | (0.03)   |
| Denmark        | Orsted A/S                         | DKK      | 306      | 15,207   | (1,118)    | (0.02)   |
| Denmark        | Pandora A/S                        | DKK      | 134      | 18,885   | (639)      | (0.01)   |
| Denmark        | Vestas Wind Systems A/S            | DKK      | 110      | 2,378    | (378)      | (0.01)   |
| Finland        | Neste OYJ                          | EUR      | 382      | 6,351    | (1,008)    | (0.02)   |
| Finland        | Nordea Bank Abp                    | EUR      | 1,663    | 18,484   | (299)      | (0.01)   |
| Finland        | Orion OYJ                          | EUR      | (156)    | (6,218)  | (371)      | (0.01)   |
| Finland        | UPM-Kymmene OYJ                    | EUR      | 204      | 6,654    | (516)      | (0.01)   |
| France         | Arkema SA                          | EUR      | 36       | 2,921    | (454)      | (0.01)   |
| France         | BNP Paribas SA                     | EUR      | 80       | 4,762    | (654)      | (0.01)   |
| France         | Capgemini SE                       | EUR      | (97)     | (18,013) | (10)       | –        |
| France         | Cie de Saint-Gobain SA             | EUR      | 283      | 20,551   | (1,748)    | (0.04)   |
| France         | Danone SA                          | EUR      | 325      | 18,551   | (663)      | (0.01)   |
| France         | Dassault Systemes SE               | EUR      | 238      | 8,401    | (421)      | (0.01)   |
| France         | Engie SA                           | EUR      | 1,184    | 15,789   | (2,605)    | (0.05)   |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country   | Security Description           | Currency | Holdings | Global   | Fair Value | % of Net |
|-----------|--------------------------------|----------|----------|----------|------------|----------|
|           |                                |          |          | Exposure | EUR        | Assets   |
| France    | Kering SA                      | EUR      | (54)     | (18,279) | (714)      | (0.01)   |
| France    | Legrand SA                     | EUR      | 207      | 19,176   | (1,337)    | (0.03)   |
| France    | Orange SA                      | EUR      | 593      | 5,547    | (130)      | –        |
| France    | Safran SA                      | EUR      | 95       | 18,753   | (610)      | (0.01)   |
| France    | SEB SA                         | EUR      | 66       | 6,310    | (1,028)    | (0.02)   |
| France    | Thales SA                      | EUR      | 145      | 21,678   | (2,487)    | (0.05)   |
| France    | Vivendi SE                     | EUR      | 612      | 5,971    | (211)      | –        |
| Germany   | Allianz SE                     | EUR      | 76       | 19,722   | (669)      | (0.01)   |
| Germany   | Bayerische Motoren Werke AG    | EUR      | 189      | 16,704   | (907)      | (0.02)   |
| Germany   | Continental AG                 | EUR      | 298      | 15,764   | (2,783)    | (0.06)   |
| Germany   | CTS Eventim AG & Co. KGaA      | EUR      | 78       | 6,076    | (139)      | –        |
| Germany   | Deutsche Bank AG               | EUR      | 1,299    | 19,365   | (413)      | (0.01)   |
| Germany   | Dr Ing hc F Porsche AG         | EUR      | 101      | 7,022    | (411)      | (0.01)   |
| Germany   | E.ON SE                        | EUR      | 1,602    | 19,633   | (40)       | –        |
| Germany   | Heidelberg Materials AG        | EUR      | (158)    | (15,298) | (174)      | –        |
| Germany   | Merck KGaA                     | EUR      | 40       | 6,190    | (470)      | (0.01)   |
| Germany   | Nemetschek SE                  | EUR      | (35)     | (3,215)  | (291)      | (0.01)   |
| Germany   | Puma SE                        | EUR      | 62       | 2,658    | (290)      | (0.01)   |
| Germany   | RWE AG                         | EUR      | 140      | 4,473    | (405)      | (0.01)   |
| Germany   | Scout24 SE                     | EUR      | (125)    | (8,944)  | (444)      | (0.01)   |
| Germany   | Siemens AG                     | EUR      | 113      | 19,630   | (287)      | (0.01)   |
| Germany   | Volkswagen AG                  | EUR      | 144      | 15,178   | (1,382)    | (0.03)   |
| Germany   | Zalando SE                     | EUR      | 845      | 18,497   | (883)      | (0.02)   |
| Hong Kong | BOC Hong Kong Holdings Ltd.    | HKD      | 2,000    | 5,748    | (108)      | –        |
| Hong Kong | Swire Pacific Ltd.             | HKD      | (1,000)  | (8,246)  | (125)      | –        |
| Ireland   | CRH plc                        | USD      | 269      | 18,819   | (1,000)    | (0.02)   |
| Ireland   | Eaton Corp. plc                | USD      | 76       | 22,234   | (1,369)    | (0.03)   |
| Ireland   | James Hardie Industries plc    | AUD      | 676      | 19,925   | (80)       | –        |
| Ireland   | Kingspan Group plc             | EUR      | 155      | 12,323   | (1,349)    | (0.03)   |
| Israel    | Bank Leumi Le-Israel BM        | ILS      | (2,047)  | (15,565) | (10)       | –        |
| Israel    | CyberArk Software Ltd.         | USD      | (54)     | (13,776) | (831)      | (0.02)   |
| Israel    | Elbit Systems Ltd.             | ILS      | 49       | 7,993    | (522)      | (0.01)   |
| Israel    | Global-e Online Ltd.           | USD      | (66)     | (2,234)  | (66)       | –        |
| Israel    | Nice Ltd.                      | ILS      | 109      | 16,633   | (1,187)    | (0.02)   |
| Japan     | Advantest Corp.                | JPY      | (600)    | (22,361) | (2,128)    | (0.04)   |
| Japan     | Ajinomoto Co., Inc.            | JPY      | (200)    | (6,544)  | (63)       | –        |
| Japan     | ANA Holdings, Inc.             | JPY      | (500)    | (8,612)  | (25)       | –        |
| Japan     | Astellas Pharma, Inc.          | JPY      | (600)    | (5,534)  | (144)      | –        |
| Japan     | Central Japan Railway Co.      | JPY      | 400      | 8,058    | (59)       | –        |
| Japan     | Chugai Pharmaceutical Co. Ltd. | JPY      | (600)    | (19,893) | (2,782)    | (0.06)   |
| Japan     | Daiwa Securities Group, Inc.   | JPY      | 3,200    | 22,775   | (130)      | –        |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country | Security Description             | Currency | Holdings | Global   | Fair Value | % of Net |
|---------|----------------------------------|----------|----------|----------|------------|----------|
|         |                                  |          |          | Exposure | EUR        | Assets   |
|         |                                  |          |          | EUR      | EUR        |          |
| Japan   | Denso Corp.                      | JPY      | 1,200    | 17,387   | (313)      | (0.01)   |
| Japan   | Fujitsu Ltd.                     | JPY      | (1,400)  | (20,439) | (762)      | (0.02)   |
| Japan   | Hamamatsu Photonics KK           | JPY      | 200      | 4,998    | (365)      | (0.01)   |
| Japan   | Hulic Co. Ltd.                   | JPY      | 700      | 5,784    | (22)       | –        |
| Japan   | Ibiden Co. Ltd.                  | JPY      | (500)    | (18,991) | (140)      | –        |
| Japan   | Inpex Corp.                      | JPY      | (1,400)  | (19,221) | (57)       | –        |
| Japan   | ITOCHU Corp.                     | JPY      | (400)    | (18,223) | (1,216)    | (0.03)   |
| Japan   | Japan Airlines Co. Ltd.          | JPY      | 700      | 10,307   | (443)      | (0.01)   |
| Japan   | Japan Exchange Group, Inc.       | JPY      | (800)    | (17,411) | (87)       | –        |
| Japan   | JFE Holdings, Inc.               | JPY      | 600      | 8,059    | (595)      | (0.01)   |
| Japan   | Kao Corp.                        | JPY      | 500      | 18,921   | (443)      | (0.01)   |
| Japan   | Kawasaki Kisen Kaisha Ltd.       | JPY      | 1,500    | 20,359   | (107)      | –        |
| Japan   | Kintetsu Group Holdings Co. Ltd. | JPY      | (900)    | (18,282) | (170)      | –        |
| Japan   | Kirin Holdings Co. Ltd.          | JPY      | 800      | 9,619    | (334)      | (0.01)   |
| Japan   | Kyowa Kirin Co. Ltd.             | JPY      | (600)    | (9,562)  | (37)       | –        |
| Japan   | MINEBEA MITSUMI, Inc.            | JPY      | (1,000)  | (19,112) | (142)      | –        |
| Japan   | Mitsubishi Chemical Group Corp.  | JPY      | (3,400)  | (17,613) | (15)       | –        |
| Japan   | Mitsubishi Estate Co. Ltd.       | JPY      | 1,300    | 19,002   | (316)      | (0.01)   |
| Japan   | Mitsubishi HC Capital, Inc.      | JPY      | (3,200)  | (19,712) | (716)      | (0.01)   |
| Japan   | Mitsubishi Heavy Industries Ltd. | JPY      | (1,900)  | (18,989) | (2,309)    | (0.05)   |
| Japan   | Mitsui Fudosan Co. Ltd.          | JPY      | (1,000)  | (8,518)  | (162)      | –        |
| Japan   | Mitsui OSK Lines Ltd.            | JPY      | 700      | 19,562   | (403)      | (0.01)   |
| Japan   | MonotaRO Co. Ltd.                | JPY      | (1,500)  | (16,453) | (526)      | (0.01)   |
| Japan   | NEC Corp.                        | JPY      | (200)    | (15,365) | (931)      | (0.02)   |
| Japan   | Nexon Co. Ltd.                   | JPY      | (200)    | (3,451)  | (338)      | (0.01)   |
| Japan   | Nissan Chemical Corp.            | JPY      | (700)    | (20,695) | (456)      | (0.01)   |
| Japan   | Nissan Motor Co. Ltd.            | JPY      | (6,000)  | (18,999) | (104)      | –        |
| Japan   | Nitori Holdings Co. Ltd.         | JPY      | 200      | 19,710   | (18)       | –        |
| Japan   | Nomura Holdings, Inc.            | JPY      | 900      | 4,813    | (149)      | –        |
| Japan   | Nomura Research Institute Ltd.   | JPY      | (600)    | (15,734) | (1,114)    | (0.02)   |
| Japan   | Olympus Corp.                    | JPY      | (800)    | (12,035) | (557)      | (0.01)   |
| Japan   | Ono Pharmaceutical Co. Ltd.      | JPY      | 200      | 2,548    | (91)       | –        |
| Japan   | Oracle Corp. Japan               | JPY      | (100)    | (6,438)  | (374)      | (0.01)   |
| Japan   | Otsuka Corp.                     | JPY      | (500)    | (8,965)  | (312)      | (0.01)   |
| Japan   | Panasonic Holdings Corp.         | JPY      | 1,600    | 12,223   | (617)      | (0.01)   |
| Japan   | Recruit Holdings Co. Ltd.        | JPY      | (100)    | (4,992)  | (354)      | (0.01)   |
| Japan   | SCREEN Holdings Co. Ltd.         | JPY      | 200      | 16,821   | (517)      | (0.01)   |
| Japan   | Secom Co. Ltd.                   | JPY      | 300      | 16,526   | (91)       | –        |
| Japan   | SoftBank Group Corp.             | JPY      | (100)    | (6,027)  | (91)       | –        |
| Japan   | Sompo Holdings, Inc.             | JPY      | (1,000)  | (19,924) | (918)      | (0.02)   |
| Japan   | Sumitomo Metal Mining Co. Ltd.   | JPY      | 500      | 14,147   | (252)      | (0.01)   |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country     | Security Description                   | Currency | Holdings | Global          | Fair Value | % of Net |
|-------------|--|----------|----------|-----------------|------------|----------|
|             |  |          |          | Exposure<br>EUR | EUR        | Assets   |
| Japan       | Sumitomo Mitsui Trust Holdings, Inc.   | JPY      | (400)    | (8,515)         | (63)       | –        |
| Japan       | Sumitomo Realty & Development Co. Ltd. | JPY      | 600      | 16,430          | (351)      | (0.01)   |
| Japan       | Suntory Beverage & Food Ltd.           | JPY      | (100)    | (3,310)         | (6)        | –        |
| Japan       | Sysmex Corp.                           | JPY      | (200)    | (3,006)         | (88)       | –        |
| Japan       | TDK Corp.                              | JPY      | (300)    | (17,166)        | (1,879)    | (0.04)   |
| Japan       | TIS, Inc.                              | JPY      | (200)    | (3,617)         | (288)      | (0.01)   |
| Japan       | Toyota Tsusho Corp.                    | JPY      | 600      | 10,900          | (14)       | –        |
| Japan       | Zensho Holdings Co. Ltd.               | JPY      | (100)    | (3,567)         | (145)      | –        |
| Jersey      | Aptiv plc                              | USD      | 285      | 18,726          | (1,118)    | (0.02)   |
| Liberia     | Royal Caribbean Cruises Ltd.           | USD      | (133)    | (19,785)        | (583)      | (0.01)   |
| Luxembourg  | ArcelorMittal SA                       | EUR      | 833      | 17,801          | (2,324)    | (0.05)   |
| Luxembourg  | InPost SA                              | EUR      | 1,193    | 19,637          | (281)      | (0.01)   |
| Netherlands | ABN AMRO Bank NV                       | EUR      | 1,294    | 19,863          | (388)      | (0.01)   |
| Netherlands | Adyen NV                               | EUR      | 17       | 18,924          | (347)      | (0.01)   |
| Netherlands | Akzo Nobel NV                          | EUR      | 209      | 11,867          | (1,538)    | (0.03)   |
| Netherlands | Argenx SE                              | EUR      | (45)     | (18,387)        | (2,004)    | (0.04)   |
| Netherlands | ASM International NV                   | EUR      | (14)     | (9,965)         | (1,002)    | (0.02)   |
| Netherlands | BE Semiconductor Industries NV         | EUR      | (133)    | (20,768)        | (2,813)    | (0.06)   |
| Netherlands | Koninklijke KPN NV                     | EUR      | 5,524    | 19,776          | (32)       | –        |
| Netherlands | OCI NV                                 | EUR      | 491      | 11,190          | (667)      | (0.01)   |
| Netherlands | Prosus NV                              | EUR      | 589      | 19,590          | (71)       | –        |
| Netherlands | STMicroelectronics NV                  | EUR      | 532      | 19,612          | (489)      | (0.01)   |
| Netherlands | Wolters Kluwer NV                      | EUR      | (135)    | (20,898)        | (1,181)    | (0.02)   |
| Norway      | Aker BP ASA                            | NOK      | (757)    | (18,057)        | (552)      | (0.01)   |
| Norway      | Equinor ASA                            | NOK      | (329)    | (8,763)         | (32)       | –        |
| Norway      | Norsk Hydro ASA                        | NOK      | 1,958    | 11,410          | (758)      | (0.02)   |
| Norway      | Orkla ASA                              | NOK      | (2,522)  | (19,172)        | (368)      | (0.01)   |
| Norway      | Yara International ASA                 | NOK      | (702)    | (18,923)        | (155)      | –        |
| Panama      | Carnival Corp.                         | USD      | (1,245)  | (21,746)        | (4,228)    | (0.09)   |
| Portugal    | Galp Energia SGPS SA                   | EUR      | (961)    | (18,951)        | (389)      | (0.01)   |
| Portugal    | Jeronimo Martins SGPS SA               | EUR      | 168      | 3,066           | (22)       | –        |
| Singapore   | CapitaLand Investment Ltd/Singapore    | SGD      | (3,300)  | (6,043)         | –          | –        |
| Singapore   | Keppel Ltd.                            | SGD      | 500      | 2,227           | (86)       | –        |
| Singapore   | Singapore Exchange Ltd.                | SGD      | 1,100    | 7,179           | (39)       | –        |
| Spain       | Banco Bilbao Vizcaya Argentaria SA     | EUR      | 2,064    | 19,303          | (1,214)    | (0.02)   |
| Spain       | Banco Santander SA                     | EUR      | 3,288    | 14,239          | (327)      | (0.01)   |
| Spain       | Cellnex Telecom SA                     | EUR      | 385      | 11,692          | (93)       | –        |
| Spain       | Repsol SA                              | EUR      | 1,386    | 20,423          | (395)      | (0.01)   |
| Sweden      | Alfa Laval AB                          | SEK      | 203      | 8,301           | (377)      | (0.01)   |
| Sweden      | Fastighets AB Balder                   | SEK      | (653)    | (4,178)         | (113)      | –        |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description              | Currency | Holdings | Global          | Fair Value | % of Net |
|--------------------------|-----------------------------------|----------|----------|-----------------|------------|----------|
|                          |                                   |          |          | Exposure<br>EUR | EUR        | Assets   |
| Sweden                   | Indutrade AB                      | SEK      | 309      | 7,394           | (68)       | –        |
| Sweden                   | Investor AB                       | SEK      | (836)    | (21,375)        | (427)      | (0.01)   |
| Sweden                   | Lifco AB                          | SEK      | (142)    | (3,641)         | (165)      | –        |
| Sweden                   | Tele2 AB                          | SEK      | (817)    | (7,680)         | (295)      | (0.01)   |
| Sweden                   | Volvo AB                          | SEK      | 724      | 17,293          | (695)      | (0.01)   |
| Sweden                   | Volvo Car AB                      | SEK      | (5,390)  | (15,569)        | (181)      | –        |
| Switzerland              | Bachem Holding AG                 | CHF      | (186)    | (15,924)        | (349)      | (0.01)   |
| Switzerland              | Garmin Ltd.                       | USD      | 93       | 14,137          | (16)       | –        |
| Switzerland              | Givaudan SA                       | CHF      | 4        | 17,693          | (381)      | (0.01)   |
| Switzerland              | Helvetia Holding AG               | CHF      | (68)     | (8,579)         | (28)       | –        |
| Switzerland              | Logitech International SA         | CHF      | 204      | 18,412          | (525)      | (0.01)   |
| Switzerland              | Lonza Group AG                    | CHF      | (39)     | (19,859)        | (162)      | –        |
| Switzerland              | Roche Holding AG                  | CHF      | (83)     | (21,502)        | (1,594)    | (0.03)   |
| Switzerland              | Schindler Holding AG              | CHF      | 42       | 9,847           | (340)      | (0.01)   |
| Switzerland              | Straumann Holding AG              | CHF      | 167      | 19,300          | (644)      | (0.01)   |
| Switzerland              | Swiss Life Holding AG             | CHF      | (27)     | (18,520)        | (920)      | (0.02)   |
| Switzerland              | Swiss Prime Site AG               | CHF      | (91)     | (8,050)         | (122)      | –        |
| Switzerland              | Temenos AG                        | CHF      | (243)    | (15,644)        | (378)      | (0.01)   |
| United Kingdom           | 3i Group plc                      | GBP      | (587)    | (21,227)        | (1,644)    | (0.03)   |
| United Kingdom           | Associated British Foods plc      | GBP      | 761      | 22,206          | (496)      | (0.01)   |
| United Kingdom           | BT Group plc                      | GBP      | (2,295)  | (3,799)         | (151)      | –        |
| United Kingdom           | Hargreaves Lansdown plc           | GBP      | (1,496)  | (19,974)        | (1,350)    | (0.03)   |
| United Kingdom           | London Stock Exchange Group plc   | GBP      | (166)    | (18,404)        | (466)      | (0.01)   |
| United Kingdom           | M&G plc                           | GBP      | (5,801)  | (13,958)        | (242)      | (0.01)   |
| United Kingdom           | Pearson plc                       | GBP      | (590)    | (6,895)         | (83)       | –        |
| United Kingdom           | Standard Chartered plc            | GBP      | 2,470    | 20,859          | (1,789)    | (0.04)   |
| United Kingdom           | Vodafone Group plc                | GBP      | 5,360    | 4,410           | (126)      | –        |
| United Kingdom           | Wise plc                          | GBP      | 1,490    | 11,977          | (2,337)    | (0.05)   |
| United States of America | 3M Co.                            | USD      | (185)    | (17,640)        | (475)      | (0.01)   |
| United States of America | AES Corp. (The)                   | USD      | 1,091    | 17,886          | (2,683)    | (0.05)   |
| United States of America | Alnylam Pharmaceuticals, Inc.     | USD      | (66)     | (14,964)        | (3,368)    | (0.07)   |
| United States of America | American Electric Power Co., Inc. | USD      | 258      | 21,121          | (456)      | (0.01)   |
| United States of America | Ameriprise Financial, Inc.        | USD      | 50       | 19,930          | (439)      | (0.01)   |
| United States of America | AMETEK, Inc.                      | USD      | 125      | 19,444          | (312)      | (0.01)   |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description           | Currency | Holdings | Global   | Fair Value | % of Net |
|--------------------------|--------------------------------|----------|----------|----------|------------|----------|
|                          |                                |          |          | Exposure |            |          |
|                          |                                |          |          | EUR      | EUR        | Assets   |
| United States of America | Amphenol Corp.                 | USD      | 312      | 19,612   | (339)      | (0.01)   |
| United States of America | Apollo Global Management, Inc. | USD      | (179)    | (19,720) | (319)      | (0.01)   |
| United States of America | AT&T, Inc.                     | USD      | (413)    | (7,364)  | (343)      | (0.01)   |
| United States of America | Atmos Energy Corp.             | USD      | (171)    | (18,612) | (245)      | (0.01)   |
| United States of America | Ball Corp.                     | USD      | 324      | 18,145   | (2,802)    | (0.06)   |
| United States of America | Bank of America Corp.          | USD      | 491      | 18,220   | (24)       | –        |
| United States of America | Bath & Body Works, Inc.        | USD      | 479      | 17,453   | (5,698)    | (0.12)   |
| United States of America | Blackstone, Inc.               | USD      | (168)    | (19,406) | (517)      | (0.01)   |
| United States of America | Boeing Co. (The)               | USD      | (114)    | (19,360) | (119)      | –        |
| United States of America | Boston Scientific Corp.        | USD      | (273)    | (19,616) | (367)      | (0.01)   |
| United States of America | Brown & Brown, Inc.            | USD      | 117      | 9,761    | (11)       | –        |
| United States of America | Burlington Stores, Inc.        | USD      | (86)     | (19,258) | (23)       | –        |
| United States of America | BXP, Inc.                      | USD      | (312)    | (17,921) | (544)      | (0.01)   |
| United States of America | Caesars Entertainment, Inc.    | USD      | (549)    | (20,357) | (1,584)    | (0.03)   |
| United States of America | Carlisle Cos., Inc.            | USD      | 58       | 21,929   | (708)      | (0.01)   |
| United States of America | CarMax, Inc.                   | USD      | (277)    | (18,955) | (796)      | (0.02)   |
| United States of America | Cboe Global Markets, Inc.      | USD      | 111      | 17,613   | (264)      | (0.01)   |
| United States of America | CBRE Group, Inc.               | USD      | (224)    | (18,624) | (217)      | –        |
| United States of America | CDW Corp.                      | USD      | 95       | 19,841   | (22)       | –        |
| United States of America | CH Robinson Worldwide, Inc.    | USD      | (235)    | (19,322) | (541)      | (0.01)   |



## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description         | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|------------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Charter Communications, Inc. | USD      | (78)     | (21,758)               | (862)             | (0.02)             |
| United States of America | Cheniere Energy, Inc.        | USD      | (132)    | (21,533)               | (2,099)           | (0.04)             |
| United States of America | Church & Dwight Co., Inc.    | USD      | 65       | 6,288                  | (202)             | –                  |
| United States of America | Cigna Group (The)            | USD      | 63       | 19,432                 | (768)             | (0.02)             |
| United States of America | CME Group, Inc.              | USD      | 100      | 18,344                 | (520)             | (0.01)             |
| United States of America | Consolidated Edison, Inc.    | USD      | 229      | 19,106                 | (972)             | (0.02)             |
| United States of America | Cooper Cos., Inc. (The)      | USD      | 237      | 19,305                 | (1,550)           | (0.03)             |
| United States of America | Corebridge Financial, Inc.   | USD      | (219)    | (5,950)                | (37)              | –                  |
| United States of America | CoStar Group, Inc.           | USD      | 190      | 13,144                 | (714)             | (0.01)             |
| United States of America | Coterra Energy, Inc.         | USD      | 158      | 3,932                  | (273)             | (0.01)             |
| United States of America | Crown Holdings, Inc.         | USD      | 268      | 18,602                 | (1,223)           | (0.03)             |
| United States of America | Dell Technologies, Inc.      | USD      | 154      | 19,816                 | (256)             | (0.01)             |
| United States of America | DocuSign, Inc.               | USD      | 37       | 1,847                  | (43)              | –                  |
| United States of America | Domino's Pizza, Inc.         | USD      | (41)     | (19,752)               | (354)             | (0.01)             |
| United States of America | DoorDash, Inc.               | USD      | 186      | 18,879                 | (231)             | (0.01)             |
| United States of America | DR Horton, Inc.              | USD      | 128      | 16,831                 | (821)             | (0.02)             |
| United States of America | DTE Energy Co.               | USD      | 153      | 15,847                 | (686)             | (0.01)             |
| United States of America | Duke Energy Corp.            | USD      | 212      | 19,826                 | (50)              | –                  |
| United States of America | Emerson Electric Co.         | USD      | 40       | 4,111                  | (75)              | –                  |
| United States of America | Entegris, Inc.               | USD      | (147)    | (18,571)               | (1,241)           | (0.03)             |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                | Currency | Holdings | Global          | Fair Value | % of Net |
|--------------------------|-------------------------------------|----------|----------|-----------------|------------|----------|
|                          |                                     |          |          | Exposure<br>EUR | EUR        | Assets   |
| United States of America | Equifax, Inc.                       | USD      | (82)     | (18,551)        | (877)      | (0.02)   |
| United States of America | Essex Property Trust, Inc.          | USD      | (35)     | (8,889)         | (485)      | (0.01)   |
| United States of America | Estee Lauder Cos., Inc. (The)       | USD      | 167      | 16,579          | (2,571)    | (0.05)   |
| United States of America | Eversource Energy                   | USD      | 399      | 21,112          | (752)      | (0.02)   |
| United States of America | Exxon Mobil Corp.                   | USD      | 77       | 8,271           | (154)      | –        |
| United States of America | Fair Isaac Corp.                    | USD      | (15)     | (20,835)        | (2,781)    | (0.06)   |
| United States of America | FedEx Corp.                         | USD      | (68)     | (19,024)        | (3,018)    | (0.06)   |
| United States of America | Fidelity National Financial, Inc.   | USD      | 68       | 3,136           | (38)       | –        |
| United States of America | Fortive Corp.                       | USD      | 255      | 17,631          | (68)       | –        |
| United States of America | Fortune Brands Innovations, Inc.    | USD      | 316      | 19,147          | (1,281)    | (0.03)   |
| United States of America | Gartner, Inc.                       | USD      | 45       | 18,855          | (52)       | –        |
| United States of America | GE HealthCare Technologies, Inc.    | USD      | 248      | 18,030          | (19)       | –        |
| United States of America | Gen Digital, Inc.                   | USD      | (842)    | (19,625)        | (247)      | (0.01)   |
| United States of America | GoDaddy, Inc.                       | USD      | (148)    | (19,293)        | (11)       | –        |
| United States of America | Graco, Inc.                         | USD      | 85       | 6,288           | (117)      | –        |
| United States of America | HEICO Corp.                         | USD      | (35)     | (5,797)         | (61)       | –        |
| United States of America | Howmet Aerospace, Inc.              | USD      | 304      | 22,020          | (1,991)    | (0.04)   |
| United States of America | Humana, Inc.                        | USD      | (58)     | (20,221)        | (888)      | (0.02)   |
| United States of America | Huntington Bancshares, Inc.         | USD      | (1,594)  | (19,602)        | (649)      | (0.01)   |
| United States of America | Huntington Ingalls Industries, Inc. | USD      | 67       | 15,399          | (366)      | (0.01)   |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                       | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|--|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Hyatt Hotels Corp.                         | USD      | (131)    | (18,569)               | (562)             | (0.01)             |
| United States of America | IDEX Corp.                                 | USD      | 101      | 18,961                 | (701)             | (0.01)             |
| United States of America | Illinois Tool Works, Inc.                  | USD      | 57       | 12,602                 | (234)             | (0.01)             |
| United States of America | Insulet Corp.                              | USD      | (86)     | (16,193)               | (39)              | –                  |
| United States of America | International Business Machines Corp.      | USD      | (117)    | (18,880)               | (848)             | (0.02)             |
| United States of America | Intuitive Surgical, Inc.                   | USD      | (10)     | (4,151)                | (15)              | –                  |
| United States of America | Iron Mountain, Inc.                        | USD      | (240)    | (20,069)               | (2,145)           | (0.04)             |
| United States of America | Jack Henry & Associates, Inc.              | USD      | (35)     | (5,422)                | (62)              | –                  |
| United States of America | Johnson & Johnson                          | USD      | 84       | 11,456                 | (40)              | –                  |
| United States of America | JPMorgan Chase & Co.                       | USD      | 121      | 22,835                 | (42)              | –                  |
| United States of America | Kellanova                                  | USD      | 376      | 20,236                 | (796)             | (0.02)             |
| United States of America | KeyCorp                                    | USD      | (1,429)  | (18,947)               | (60)              | –                  |
| United States of America | Keysight Technologies, Inc.                | USD      | 158      | 20,160                 | (65)              | –                  |
| United States of America | Knight-Swift Transportation Holdings, Inc. | USD      | (368)    | (17,141)               | (628)             | (0.01)             |
| United States of America | Kroger Co. (The)                           | USD      | 428      | 19,939                 | (852)             | (0.02)             |
| United States of America | Leidos Holdings, Inc.                      | USD      | 65       | 8,847                  | (55)              | –                  |
| United States of America | Live Nation Entertainment, Inc.            | USD      | (203)    | (17,755)               | –                 | –                  |
| United States of America | Lululemon Athletica, Inc.                  | USD      | 73       | 20,345                 | (905)             | (0.02)             |
| United States of America | M&T Bank Corp.                             | USD      | (139)    | (19,631)               | (521)             | (0.01)             |
| United States of America | Martin Marietta Materials, Inc.            | USD      | 37       | 18,705                 | (1,027)           | (0.02)             |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description                     | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|--|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Match Group, Inc.                        | USD      | 570      | 16,157                 | (133)             | –                  |
| United States of America | Merck & Co., Inc.                        | USD      | 165      | 19,059                 | (185)             | –                  |
| United States of America | Meta Platforms, Inc.                     | USD      | (44)     | (20,700)               | (1,556)           | (0.03)             |
| United States of America | Molina Healthcare, Inc.                  | USD      | 63       | 17,476                 | (1,016)           | (0.02)             |
| United States of America | MongoDB, Inc.                            | USD      | (55)     | (12,827)               | (713)             | (0.01)             |
| United States of America | Mosaic Co. (The)                         | USD      | (746)    | (20,116)               | (868)             | (0.02)             |
| United States of America | MSCI, Inc.                               | USD      | 44       | 19,778                 | (551)             | (0.01)             |
| United States of America | Netflix, Inc.                            | USD      | (32)     | (20,150)               | (993)             | (0.02)             |
| United States of America | Neurocrine Biosciences, Inc.             | USD      | (118)    | (15,158)               | (249)             | (0.01)             |
| United States of America | News Corp.                               | USD      | (761)    | (19,576)               | (271)             | (0.01)             |
| United States of America | Nucor Corp.                              | USD      | 97       | 14,307                 | (926)             | (0.02)             |
| United States of America | NVIDIA Corp.                             | USD      | (180)    | (20,749)               | (2,337)           | (0.05)             |
| United States of America | Occidental Petroleum Corp.               | USD      | (301)    | (17,702)               | (211)             | –                  |
| United States of America | Old Dominion Freight Line, Inc.          | USD      | (115)    | (18,949)               | (194)             | –                  |
| United States of America | PACCAR, Inc.                             | USD      | 160      | 15,368                 | (649)             | (0.01)             |
| United States of America | Palo Alto Networks, Inc.                 | USD      | (66)     | (20,877)               | (1,178)           | (0.02)             |
| United States of America | Parker-Hannifin Corp.                    | USD      | 16       | 7,551                  | (384)             | (0.01)             |
| United States of America | PG&E Corp.                               | USD      | 610      | 9,938                  | (609)             | (0.01)             |
| United States of America | PNC Financial Services Group, Inc. (The) | USD      | 30       | 4,352                  | (53)              | –                  |
| United States of America | PPG Industries, Inc.                     | USD      | 142      | 16,680                 | (671)             | (0.01)             |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description            | Currency | Holdings | Global   | Fair Value | % of Net |
|--------------------------|---------------------------------|----------|----------|----------|------------|----------|
|                          |                                 |          |          | Exposure |            |          |
|                          |                                 |          |          | EUR      | EUR        | Assets   |
| United States of America | Principal Financial Group, Inc. | USD      | 258      | 18,885   | (745)      | (0.02)   |
| United States of America | Prudential Financial, Inc.      | USD      | 198      | 21,650   | (416)      | (0.01)   |
| United States of America | PTC, Inc.                       | USD      | (112)    | (18,985) | (567)      | (0.01)   |
| United States of America | Public Storage                  | USD      | (70)     | (18,788) | (1,099)    | (0.02)   |
| United States of America | PulteGroup, Inc.                | USD      | 118      | 12,122   | (780)      | (0.02)   |
| United States of America | Regeneron Pharmaceuticals, Inc. | USD      | (16)     | (15,691) | (1,058)    | (0.02)   |
| United States of America | Regions Financial Corp.         | USD      | (1,064)  | (19,895) | (923)      | (0.02)   |
| United States of America | Rivian Automotive, Inc.         | USD      | (1,375)  | (17,217) | (2,535)    | (0.05)   |
| United States of America | ROBLOX Corp.                    | USD      | (582)    | (20,206) | (587)      | (0.01)   |
| United States of America | Rollins, Inc.                   | USD      | (437)    | (19,894) | (1,311)    | (0.03)   |
| United States of America | SBA Communications Corp.        | USD      | 78       | 14,286   | (28)       | –        |
| United States of America | SEI Investments Co.             | USD      | 150      | 9,054    | (378)      | (0.01)   |
| United States of America | Sempra                          | USD      | 281      | 19,942   | (92)       | –        |
| United States of America | Southwest Airlines Co.          | USD      | (737)    | (19,674) | (322)      | (0.01)   |
| United States of America | State Street Corp.              | USD      | 271      | 18,711   | (402)      | (0.01)   |
| United States of America | Steel Dynamics, Inc.            | USD      | (162)    | (19,575) | (709)      | (0.01)   |
| United States of America | Stryker Corp.                   | USD      | 66       | 20,953   | (2)        | –        |
| United States of America | Super Micro Computer, Inc.      | USD      | (22)     | (16,819) | (715)      | (0.01)   |
| United States of America | Synchrony Financial             | USD      | (444)    | (19,550) | (1,404)    | (0.03)   |
| United States of America | Synopsys, Inc.                  | USD      | (36)     | (19,988) | (1,151)    | (0.02)   |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country                  | Security Description        | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--------------------------|-----------------------------|----------|----------|------------------------|-------------------|--------------------|
| United States of America | Targa Resources Corp.       | USD      | (36)     | (4,326)                | (354)             | (0.01)             |
| United States of America | Target Corp.                | USD      | 137      | 18,924                 | (1,038)           | (0.02)             |
| United States of America | Teradyne, Inc.              | USD      | (156)    | (21,585)               | (1,087)           | (0.02)             |
| United States of America | Tesla, Inc.                 | USD      | (117)    | (21,602)               | (2,162)           | (0.04)             |
| United States of America | Texas Pacific Land Corp.    | USD      | (15)     | (10,277)               | (1,695)           | (0.03)             |
| United States of America | Textron, Inc.               | USD      | 251      | 20,108                 | (405)             | (0.01)             |
| United States of America | T-Mobile US, Inc.           | USD      | (124)    | (20,384)               | (216)             | –                  |
| United States of America | Toast, Inc.                 | USD      | (788)    | (18,947)               | (64)              | –                  |
| United States of America | Toro Co. (The)              | USD      | (220)    | (19,195)               | (2,808)           | (0.06)             |
| United States of America | TransDigm Group, Inc.       | USD      | 16       | 19,073                 | (132)             | –                  |
| United States of America | TransUnion                  | USD      | (78)     | (5,397)                | (163)             | –                  |
| United States of America | Twilio, Inc.                | USD      | 86       | 4,559                  | (47)              | –                  |
| United States of America | Tyler Technologies, Inc.    | USD      | (46)     | (21,580)               | (962)             | (0.02)             |
| United States of America | Uber Technologies, Inc.     | USD      | (286)    | (19,395)               | (439)             | (0.01)             |
| United States of America | United Parcel Service, Inc. | USD      | 156      | 19,919                 | (15)              | –                  |
| United States of America | United Rentals, Inc.        | USD      | 32       | 19,310                 | (677)             | (0.01)             |
| United States of America | United Therapeutics Corp.   | USD      | (66)     | (19,617)               | (1,743)           | (0.04)             |
| United States of America | Valero Energy Corp.         | USD      | (127)    | (18,576)               | (82)              | –                  |
| United States of America | Veeva Systems, Inc.         | USD      | (98)     | (16,734)               | (801)             | (0.02)             |
| United States of America | Vertiv Holdings Co.         | USD      | 244      | 19,709                 | (138)             | –                  |

## Schedule of Investments (continued)

### Robeco Quantum Market Neutral Equities

As at 30 June 2024

#### Contracts for Difference (continued)

| Country  | Security Description                      | Currency | Holdings | Global Exposure<br>EUR | Fair Value<br>EUR | % of Net<br>Assets |
|--|---|----------|----------|------------------------|-------------------|--------------------|
| United States of America                                 | VICI Properties, Inc.                     | USD      | (513)    | (13,709)               | (165)             | –                  |
| United States of America                                 | Vulcan Materials Co.                      | USD      | 86       | 19,955                 | (364)             | (0.01)             |
| United States of America                                 | Walt Disney Co. (The)                     | USD      | 210      | 19,455                 | (905)             | (0.02)             |
| United States of America                                 | WEC Energy Group, Inc.                    | USD      | 253      | 18,521                 | (607)             | (0.01)             |
| United States of America                                 | Wells Fargo & Co.                         | USD      | 374      | 20,725                 | (185)             | –                  |
| United States of America                                 | Westinghouse Air Brake Technologies Corp. | USD      | 42       | 6,194                  | (34)              | –                  |
| United States of America                                 | Westlake Corp.                            | USD      | 135      | 18,242                 | (254)             | (0.01)             |
| United States of America                                 | Weyerhaeuser Co.                          | USD      | 622      | 16,476                 | (871)             | (0.02)             |
| United States of America                                 | Williams Cos., Inc. (The)                 | USD      | (487)    | (19,312)               | (666)             | (0.01)             |
| United States of America                                 | Williams-Sonoma, Inc.                     | USD      | 23       | 6,060                  | (233)             | (0.01)             |
| United States of America                                 | Wynn Resorts Ltd.                         | USD      | 229      | 19,123                 | (1,150)           | (0.02)             |
| United States of America                                 | Xcel Energy, Inc.                         | USD      | 223      | 11,113                 | (345)             | (0.01)             |
| United States of America                                 | Zimmer Biomet Holdings, Inc.              | USD      | 164      | 16,607                 | (987)             | (0.02)             |
| <b>Total Unrealised Loss on Contracts for Difference</b> |   |          |          |                        | <b>(232,558)</b>  | <b>(4.72)</b>      |
| <b>Net Unrealised Loss on Contracts for Difference</b>   |   |          |          |                        | <b>(70,334)</b>   | <b>(1.43)</b>      |

## Schedule of Investments (continued)

### Robeco Emerging Markets Climate Transition Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>   |          |                            |                        |                    |
| CPFL Energia SA   | BRL      | 10,700                     | 58,830                 | 1.97               |
| Gerdau SA, ADR Preference   | USD      | 20,358                     | 62,684                 | 2.09               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 19,113                     | 104,147                | 3.48               |
| Klabin SA   | BRL      | 16,900                     | 60,866                 | 2.03               |
| Raizen SA Preference  | BRL      | 125,600                    | 62,241                 | 2.08               |
| WEG SA  | BRL      | 8,500                      | 60,241                 | 2.01               |
|   |          |                            | <u>409,009</u>         | <u>13.66</u>       |
| <i>Canada</i>   |          |                            |                        |                    |
| Lundin Mining Corp.   | CAD      | 5,899                      | 61,261                 | 2.05               |
|   |          |                            | <u>61,261</u>          | <u>2.05</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| ENN Energy Holdings Ltd.  | HKD      | 7,300                      | 56,140                 | 1.88               |
| JinkoSolar Holding Co. Ltd., ADR  | USD      | 2,949                      | 57,012                 | 1.90               |
| Xinyi Solar Holdings Ltd.   | HKD      | 112,000                    | 52,603                 | 1.76               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 76,000                     | 89,646                 | 2.99               |
|   |          |                            | <u>255,401</u>         | <u>8.53</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA   | CLP      | 1,093,972                  | 57,421                 | 1.92               |
| Sociedad Quimica y Minera de Chile SA, ADR  | USD      | 1,592                      | 60,531                 | 2.02               |
|   |          |                            | <u>117,952</u>         | <u>3.94</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 2,000                      | 55,452                 | 1.85               |
| China Datang Corp. Renewable Power Co. Ltd. 'H'   | HKD      | 243,000                    | 58,662                 | 1.96               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 3,700                      | 85,537                 | 2.86               |
| CRRC Corp. Ltd. 'H'   | HKD      | 106,000                    | 63,847                 | 2.13               |
| Sieyuan Electric Co. Ltd. 'A'   | CNY      | 6,600                      | 56,699                 | 1.89               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 16,600                     | 61,103                 | 2.04               |
|   |          |                            | <u>381,300</u>         | <u>12.73</u>       |
| <i>Greece</i>   |          |                            |                        |                    |
| Metlen Energy & Metals SA   | EUR      | 1,679                      | 58,530                 | 1.95               |
|   |          |                            | <u>58,530</u>          | <u>1.95</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Everbright Environment Group Ltd.   | HKD      | 136,000                    | 63,713                 | 2.13               |
|   |          |                            | <u>63,713</u>          | <u>2.13</u>        |



## Schedule of Investments (continued)

### Robeco Emerging Markets Climate Transition Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Infosys Ltd., ADR   | USD      | 5,281                      | 91,749                 | 3.06               |
| Reliance Industries Ltd., GDR, 144A   | USD      | 1,366                      | 95,082                 | 3.18               |
|   |          |                            | <u>186,831</u>         | <u>6.24</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Pertamina Geothermal Energy PT, Reg. S, 144A  | IDR      | 1,011,400                  | 68,579                 | 2.29               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 739,100                    | 64,856                 | 2.17               |
|   |          |                            | <u>133,435</u>         | <u>4.46</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, ADR  | USD      | 15,101                     | 90,035                 | 3.01               |
|   |          |                            | <u>90,035</u>          | <u>3.01</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Absa Group Ltd.   | ZAR      | 10,048                     | 81,354                 | 2.72               |
| Sappi Ltd.  | ZAR      | 23,965                     | 59,440                 | 1.98               |
|   |          |                            | <u>140,794</u>         | <u>4.70</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| HD Hyundai Electric Co. Ltd.  | KRW      | 460                        | 96,661                 | 3.23               |
| KB Financial Group, Inc.  | KRW      | 1,929                      | 102,644                | 3.43               |
| Kia Corp.   | KRW      | 1,023                      | 89,661                 | 2.99               |
| LG Chem Ltd.  | KRW      | 246                        | 57,612                 | 1.92               |
| Samsung SDI Co. Ltd.  | KRW      | 227                        | 54,470                 | 1.82               |
|   |          |                            | <u>401,048</u>         | <u>13.39</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Delta Electronics, Inc.   | TWD      | 5,000                      | 55,725                 | 1.86               |
| Giant Manufacturing Co. Ltd.  | TWD      | 14,000                     | 85,363                 | 2.85               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 14,000                     | 86,168                 | 2.88               |
| Lite-On Technology Corp.  | TWD      | 19,000                     | 57,925                 | 1.94               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 9,000                      | 250,049                | 8.35               |
|   |          |                            | <u>535,230</u>         | <u>17.88</u>       |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Emirates Central Cooling Systems Corp.  | AED      | 157,529                    | 58,425                 | 1.95               |
|   |          |                            | <u>58,425</u>          | <u>1.95</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| ReNew Energy Global plc 'A'   | USD      | 10,293                     | 59,928                 | 2.00               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Climate Transition Equities As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 59,928                 | 2.00               |
| Total Equities  |          |                            | 2,952,892              | 98.62              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,952,892              | 98.62              |
| <b>Total Investments</b>  |          |                            | <b>2,952,892</b>       | <b>98.62</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>7,590</b>           | <b>0.26</b>        |
| <b>Cash</b>   |          |                            | <b>45,901</b>          | <b>1.53</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(12,221)</b>        | <b>(0.41)</b>      |
| <b>Total net assets</b>   |          |                            | <b>2,994,162</b>       | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 720,654                    | 12,681,684             | 2.27               |
| BHP Group Ltd.  | AUD      | 425,731                    | 11,322,573             | 2.03               |
| Downer EDI Ltd.   | AUD      | 1,099,796                  | 3,179,915              | 0.57               |
| Lendlease Corp. Ltd.  | AUD      | 483,910                    | 1,631,351              | 0.29               |
| Treasury Wine Estates Ltd.  | AUD      | 679,246                    | 5,265,419              | 0.94               |
| Worley Ltd.   | AUD      | 1,050,636                  | 9,807,301              | 1.76               |
|   |          |                            | <u>43,888,243</u>      | <u>7.86</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Joy City Property Ltd.  | HKD      | 46,998,000                 | 1,190,736              | 0.21               |
|   |          |                            | <u>1,190,736</u>       | <u>0.21</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 2,285,200                  | 19,253,665             | 3.45               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 5,393,500                  | 1,108,662              | 0.20               |
| CK Hutchison Holdings Ltd.  | HKD      | 1,534,040                  | 6,856,593              | 1.23               |
| iQIYI, Inc., ADR  | USD      | 967,954                    | 3,314,570              | 0.59               |
| Sands China Ltd.  | HKD      | 1,328,800                  | 2,585,319              | 0.46               |
| Tencent Holdings Ltd.   | HKD      | 126,200                    | 5,616,543              | 1.01               |
|   |          |                            | <u>38,735,352</u>      | <u>6.94</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 835,500                    | 1,857,203              | 0.33               |
| Beijing New Building Materials plc 'A'  | CNY      | 1,249,967                  | 4,760,777              | 0.85               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 9,922,000                  | 4,992,078              | 0.89               |
| China Construction Bank Corp. 'H'   | HKD      | 11,782,000                 | 8,124,468              | 1.46               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 2,800,000                  | 2,349,066              | 0.42               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 3,522,400                  | 3,632,867              | 0.65               |
| Midea Group Co. Ltd. 'A'  | CNY      | 758,500                    | 6,282,369              | 1.13               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 1,143,000                  | 4,835,591              | 0.87               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 1,380,000                  | 2,463,938              | 0.44               |
|   |          |                            | <u>39,298,357</u>      | <u>7.04</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 2,768,500                  | 4,479,848              | 0.80               |
| China Resources Pharmaceutical Group Ltd., Reg. S, 144A                                       | HKD      | 8,553,000                  | 5,918,302              | 1.06               |
|   |          |                            | <u>10,398,150</u>      | <u>1.86</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd., Reg. S, GDR   | USD      | 4,447                      | 315,346                | 0.06               |
| Axis Bank Ltd.  | INR      | 298,363                    | 4,224,029              | 0.76               |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| HCL Technologies Ltd.   | INR      | 564,770                    | 9,223,825              | 1.65               |
| ICICI Bank Ltd., ADR  | USD      | 343,663                    | 9,238,097              | 1.65               |
|   |          |                            | <u>23,001,297</u>      | <u>4.12</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Mandiri Persero Tbk. PT  | IDR      | 42,119,400                 | 14,759,775             | 2.64               |
| Ciputra Development Tbk. PT   | IDR      | 74,748,100                 | 4,812,836              | 0.86               |
| Dayamitra Telekomunikasi PT   | IDR      | 59,858,115                 | 2,199,911              | 0.40               |
|   |          |                            | <u>21,772,522</u>      | <u>3.90</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| AGC, Inc.   | JPY      | 210,700                    | 6,362,491              | 1.14               |
| Credit Saison Co. Ltd.  | JPY      | 518,300                    | 10,005,136             | 1.79               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 304,900                    | 9,769,438              | 1.75               |
| Ebara Corp.   | JPY      | 441,000                    | 6,506,221              | 1.16               |
| ENEOS Holdings, Inc.  | JPY      | 1,176,600                  | 5,641,346              | 1.01               |
| FUJIFILM Holdings Corp.   | JPY      | 347,400                    | 7,580,661              | 1.36               |
| Fujitsu Ltd.  | JPY      | 497,000                    | 7,256,013              | 1.30               |
| Furuya Metal Co. Ltd.   | JPY      | 134,400                    | 3,406,741              | 0.61               |
| Hitachi Ltd.  | JPY      | 1,035,000                  | 21,618,320             | 3.87               |
| IHI Corp.   | JPY      | 287,000                    | 7,998,964              | 1.43               |
| Komatsu Ltd.  | JPY      | 265,800                    | 7,201,506              | 1.29               |
| LY Corp.  | JPY      | 1,271,700                  | 2,868,673              | 0.51               |
| MatsukiyoCocokara & Co.   | JPY      | 412,800                    | 5,531,082              | 0.99               |
| Mitsubishi Corp.  | JPY      | 489,800                    | 8,943,592              | 1.60               |
| Mitsubishi Electric Corp.   | JPY      | 711,100                    | 10,590,089             | 1.90               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 984,700                    | 14,393,385             | 2.58               |
| Mitsubishi Heavy Industries Ltd.  | JPY      | 605,000                    | 6,046,431              | 1.08               |
| Mizuho Financial Group, Inc.  | JPY      | 618,100                    | 12,039,208             | 2.16               |
| Nikon Corp.   | JPY      | 224,700                    | 2,119,249              | 0.38               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 3,865,700                  | 3,403,756              | 0.61               |
| Renesas Electronics Corp.   | JPY      | 698,700                    | 12,194,708             | 2.18               |
| Resona Holdings, Inc.   | JPY      | 1,743,100                  | 10,762,829             | 1.93               |
| Rohm Co. Ltd.   | JPY      | 277,700                    | 3,463,162              | 0.62               |
| Seven & i Holdings Co. Ltd.   | JPY      | 619,900                    | 7,047,518              | 1.26               |
| T&D Holdings, Inc.  | JPY      | 724,600                    | 11,804,055             | 2.11               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 300,100                    | 7,262,209              | 1.30               |
| Toyota Industries Corp.   | JPY      | 57,500                     | 4,524,245              | 0.81               |
|   |          |                            | <u>216,341,028</u>     | <u>38.73</u>       |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Pakistan</i>   |          |                            |                        |                    |
| Habib Bank Ltd.   | PKR      | 5,211,583                  | 2,167,153              | 0.39               |
|   |          |                            | <u>2,167,153</u>       | <u>0.39</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Alliance Global Group, Inc.   | PHP      | 27,100,300                 | 3,736,235              | 0.67               |
| Bank of the Philippine Islands  | PHP      | 2,398,290                  | 4,547,321              | 0.81               |
|   |          |                            | <u>8,283,556</u>       | <u>1.48</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 293,843                    | 7,240,426              | 1.30               |
| Singapore Telecommunications Ltd.   | SGD      | 2,537,500                  | 4,804,253              | 0.86               |
|   |          |                            | <u>12,044,679</u>      | <u>2.16</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Fila Holdings Corp.   | KRW      | 82,694                     | 2,247,754              | 0.40               |
| Hyundai Motor Co. Preference  | KRW      | 54,127                     | 6,721,556              | 1.20               |
| KB Financial Group, Inc.  | KRW      | 134,354                    | 7,149,088              | 1.28               |
| KT Corp.  | KRW      | 269,594                    | 6,834,586              | 1.23               |
| Samsung Electronics Co. Ltd.  | KRW      | 443,076                    | 24,477,453             | 4.38               |
| SK Hynix, Inc.  | KRW      | 81,880                     | 13,126,211             | 2.35               |
|   |          |                            | <u>60,556,648</u>      | <u>10.84</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Globalwafers Co. Ltd.   | TWD      | 185,000                    | 2,867,914              | 0.51               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 1,471,670                  | 9,057,947              | 1.62               |
| MediaTek, Inc.  | TWD      | 259,000                    | 10,428,777             | 1.87               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 741,730                    | 20,607,654             | 3.69               |
|   |          |                            | <u>42,962,292</u>      | <u>7.69</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Supalai PCL   | THB      | 7,935,800                  | 3,631,895              | 0.65               |
|   |          |                            | <u>3,631,895</u>       | <u>0.65</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Prudential plc  | HKD      | 285,250                    | 2,408,451              | 0.43               |
|   |          |                            | <u>2,408,451</u>       | <u>0.43</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Newmont Corp.   | AUD      | 125,512                    | 4,964,085              | 0.89               |
|   |          |                            | <u>4,964,085</u>       | <u>0.89</u>        |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Vietnam</i>  |          |                            |                        |                    |
| Vinhomes JSC, Reg. S, 144A  | VND      | 1,264,400                  | 1,744,949              | 0.31               |
|   |          |                            | 1,744,949              | 0.31               |
| Total Equities  |          |                            | 533,389,393            | 95.50              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 533,389,393            | 95.50              |
| 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>533,389,393</b>     | <b>95.50</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>2,478,763</b>       | <b>0.44</b>        |
| <b>Cash</b>   |          |                            | <b>21,407,981</b>      | <b>3.83</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,247,575</b>       | <b>0.23</b>        |
| <b>Total net assets</b>   |          |                            | <b>558,523,712</b>     | <b>100.00</b>      |

### Robeco Asia-Pacific Equities

As at 30 June 2024

#### 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 |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| Hang Seng Index, 30/07/2024                                 | 9                      | HKD      | 948,123                   | (7,380)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(7,380)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(7,380)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency   | Amount    | Currency | Amount Sold    | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|-----------|----------|----------------|---------------|--------------|----------------------------|-----------------|
| Purchased  | Purchased | Sold     |                |               |              |                            |                 |
| USD  | 2,767,461 | EUR      | 2,547,011      | 03/07/2024    | J.P. Morgan  | 35,060                     | 0.01            |
| USD  | 2,078,550 | JPY      | 325,452,405    | 03/07/2024    | HSBC         | 51,353                     | 0.01            |
| USD  | 3,131,448 | KRW      | 4,303,737,500  | 15/07/2024    | Citibank     | 6,311                      | –               |
| USD  | 9,401,169 | KRW      | 12,911,212,500 | 15/07/2024    | UBS          | 25,295                     | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |           |          |                |               |              | <b>118,019</b>             | <b>0.02</b>     |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>   |           |          |                |               |              | <b>118,019</b>             | <b>0.02</b>     |

## Schedule of Investments (continued)

### Robeco Sustainable European Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| DSV A/S   | DKK      | 81,097                     | 11,603,227             | 1.68               |
| Novo Nordisk A/S 'B'  | DKK      | 305,737                    | 41,227,107             | 5.97               |
|   |          |                            | <u>52,830,334</u>      | <u>7.65</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 636,236                    | 7,068,637              | 1.02               |
|   |          |                            | <u>7,068,637</u>       | <u>1.02</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA  | EUR      | 339,842                    | 20,230,794             | 2.93               |
| Dassault Systemes SE  | EUR      | 270,377                    | 9,544,308              | 1.38               |
| L'Oreal SA  | EUR      | 46,289                     | 18,980,804             | 2.75               |
| Schneider Electric SE   | EUR      | 64,675                     | 14,506,603             | 2.10               |
| Vinci SA  | EUR      | 169,205                    | 16,646,388             | 2.41               |
|   |          |                            | <u>79,908,897</u>      | <u>11.57</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 75,556                     | 19,606,782             | 2.84               |
| Deutsche Boerse AG  | EUR      | 72,458                     | 13,846,724             | 2.01               |
| Deutsche Telekom AG   | EUR      | 783,820                    | 18,404,093             | 2.67               |
| Mercedes-Benz Group AG  | EUR      | 142,124                    | 9,176,947              | 1.33               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 36,132                     | 16,873,644             | 2.44               |
| SAP SE  | EUR      | 155,596                    | 29,488,554             | 4.27               |
|   |          |                            | <u>107,396,744</u>     | <u>15.56</u>       |
| <i>Ireland</i>  |          |                            |                        |                    |
| ICON plc  | USD      | 32,904                     | 9,623,902              | 1.39               |
| Linde plc   | USD      | 38,106                     | 15,601,860             | 2.26               |
|   |          |                            | <u>25,225,762</u>      | <u>3.65</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA   | EUR      | 5,765,362                  | 20,011,572             | 2.90               |
|   |          |                            | <u>20,011,572</u>      | <u>2.90</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ASML Holding NV   | EUR      | 37,111                     | 35,782,426             | 5.19               |
| Koninklijke KPN NV  | EUR      | 2,184,392                  | 7,820,123              | 1.13               |
| QIAGEN NV   | EUR      | 317,116                    | 12,224,822             | 1.77               |
| STMicroelectronics NV   | EUR      | 254,899                    | 9,396,852              | 1.36               |
| Universal Music Group NV  | EUR      | 563,730                    | 15,660,419             | 2.27               |



## Schedule of Investments (continued)

### Robeco Sustainable European Stars Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 80,884,642             | 11.72              |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA  | NOK      | 439,767                    | 8,081,276              | 1.17               |
|   |          |                            | 8,081,276              | 1.17               |
| <i>Spain</i>  |          |                            |                        |                    |
| Amadeus IT Group SA 'A'   | EUR      | 191,385                    | 11,892,664             | 1.72               |
| Industria de Diseno Textil SA   | EUR      | 337,092                    | 15,627,585             | 2.27               |
|   |          |                            | 27,520,249             | 3.99               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Epiroc AB 'A'   | SEK      | 581,428                    | 10,834,495             | 1.57               |
|   |          |                            | 10,834,495             | 1.57               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Cie Financiere Richemont SA   | CHF      | 95,443                     | 13,899,111             | 2.01               |
| Lonza Group AG  | CHF      | 35,732                     | 18,194,825             | 2.64               |
| Roche Holding AG  | CHF      | 38,826                     | 10,058,502             | 1.46               |
| Schindler Holding AG  | CHF      | 58,711                     | 13,765,231             | 1.99               |
|   |          |                            | 55,917,669             | 8.10               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 181,203                    | 26,407,739             | 3.83               |
| Barratt Developments plc  | GBP      | 1,914,025                  | 10,660,106             | 1.54               |
| Big Yellow Group plc, REIT  | GBP      | 874,884                    | 12,114,528             | 1.75               |
| Coca-Cola Europacific Partners plc  | USD      | 264,840                    | 18,006,896             | 2.61               |
| Compass Group plc   | GBP      | 536,222                    | 13,661,121             | 1.98               |
| Croda International plc   | GBP      | 1                          | 47                     | –                  |
| Halma plc   | GBP      | 368,871                    | 11,773,084             | 1.71               |
| Howden Joinery Group plc  | GBP      | 1,373,091                  | 14,227,514             | 2.06               |
| Informa plc   | GBP      | 1,404,998                  | 14,181,949             | 2.05               |
| InterContinental Hotels Group plc   | GBP      | 122,771                    | 12,056,469             | 1.75               |
| JD Sports Fashion plc   | GBP      | 6,406,528                  | 9,029,809              | 1.31               |
| National Grid plc   | GBP      | 1,713,883                  | 17,841,569             | 2.58               |
| RELX plc  | GBP      | 461,750                    | 19,818,779             | 2.87               |
| Unilever plc  | GBP      | 385,285                    | 19,745,122             | 2.86               |
|   |          |                            | 199,524,732            | 28.90              |
| Total Equities  |          |                            | 675,205,009            | 97.80              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 675,205,009            | 97.80              |

## Schedule of Investments (continued)

### Robeco Sustainable European Stars Equities

As at 30 June 2024

| Investments                       | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|------------------------|--------------------|
| <b>Total Investments</b>          | <b>675,205,009</b>     | <b>97.80</b>       |
| <b>Cash</b>                       | <b>10,294,750</b>      | <b>1.49</b>        |
| <b>Other assets/(liabilities)</b> | <b>4,872,922</b>       | <b>0.71</b>        |
| <b>Total net assets</b>           | <b>690,372,681</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 10,287                     | 306,553                | 0.07               |
| Oesterreichische Post AG  | EUR      | 156,010                    | 4,672,499              | 1.00               |
| Telekom Austria AG 'A'  | EUR      | 364,540                    | 3,397,513              | 0.73               |
| UNIQA Insurance Group AG  | EUR      | 166,636                    | 1,326,423              | 0.28               |
| Vienna Insurance Group AG Wiener Versicherung Gruppe  | EUR      | 757                        | 23,088                 | 0.01               |
|   |          |                            | <u>9,726,076</u>       | <u>2.09</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ackermans & van Haaren NV   | EUR      | 19,901                     | 3,214,011              | 0.69               |
| Ageas SA  | EUR      | 11,757                     | 501,789                | 0.11               |
| Colruyt Group N.V   | EUR      | 20,742                     | 924,678                | 0.20               |
| Gimv NV   | EUR      | 98,399                     | 4,334,476              | 0.93               |
|   |          |                            | <u>8,974,954</u>       | <u>1.93</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Komerční Banka A/S  | CZK      | 18,807                     | 587,589                | 0.13               |
| Moneta Money Bank A/S, Reg. S, 144A   | CZK      | 475,007                    | 1,938,300              | 0.41               |
|   |          |                            | <u>2,525,889</u>       | <u>0.54</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 127,686                    | 17,217,819             | 3.69               |
| Topdanmark A/S  | DKK      | 41,636                     | 2,053,479              | 0.44               |
| Tryg A/S  | DKK      | 117,859                    | 2,405,399              | 0.52               |
|   |          |                            | <u>21,676,697</u>      | <u>4.65</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 939,344                    | 10,436,193             | 2.24               |
| Sampo OYJ 'A'   | EUR      | 185,092                    | 7,422,189              | 1.59               |
|   |          |                            | <u>17,858,382</u>      | <u>3.83</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Coface SA   | EUR      | 24,133                     | 313,970                | 0.07               |
| Danone SA   | EUR      | 46,040                     | 2,627,963              | 0.56               |
| Gaztransport Et Technigaz SA  | EUR      | 690                        | 84,111                 | 0.02               |
| La Française des Jeux SAEM, Reg. S, 144A  | EUR      | 45,556                     | 1,448,681              | 0.31               |
| Orange SA   | EUR      | 639,473                    | 5,981,631              | 1.28               |
| Sanofi SA   | EUR      | 147,790                    | 13,292,233             | 2.85               |
| Société BIC SA  | EUR      | 73,507                     | 4,042,885              | 0.87               |
| TotalEnergies SE  | EUR      | 213,576                    | 13,312,192             | 2.86               |
| Vivendi SE  | EUR      | 278,097                    | 2,713,114              | 0.58               |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 43,816,780             | 9.40               |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 31,552                     | 8,187,744              | 1.76               |
| Bayerische Motoren Werke AG   | EUR      | 78,594                     | 6,946,138              | 1.49               |
| Beiersdorf AG   | EUR      | 47,748                     | 6,519,989              | 1.40               |
| Deutsche Telekom AG   | EUR      | 575,887                    | 13,521,827             | 2.90               |
| E.ON SE   | EUR      | 374,739                    | 4,592,426              | 0.98               |
| Freenet AG  | EUR      | 140,859                    | 3,493,303              | 0.75               |
| FUCHS SE Preference   | EUR      | 17,095                     | 729,615                | 0.16               |
| Hannover Rueck SE   | EUR      | 6,373                      | 1,508,489              | 0.32               |
| Henkel AG & Co. KGaA Preference   | EUR      | 70,416                     | 5,860,020              | 1.26               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 20,648                     | 9,642,616              | 2.07               |
| Scout24 SE, Reg. S, 144A  | EUR      | 12,635                     | 899,612                | 0.19               |
|   |          |                            | 61,901,779             | 13.28              |
| <i>Greece</i>   |          |                            |                        |                    |
| JUMBO SA  | EUR      | 46,093                     | 1,238,980              | 0.27               |
| OPAP SA   | EUR      | 93,824                     | 1,373,583              | 0.29               |
|   |          |                            | 2,612,563              | 0.56               |
| <i>Hungary</i>  |          |                            |                        |                    |
| Magyar Telekom Telecommunications plc   | HUF      | 688,858                    | 1,821,024              | 0.39               |
| Richter Gedeon Nyrt.  | HUF      | 26,207                     | 635,723                | 0.14               |
|   |          |                            | 2,456,747              | 0.53               |
| <i>Israel</i>   |          |                            |                        |                    |
| Plus500 Ltd.  | GBP      | 161,393                    | 4,313,527              | 0.92               |
|   |          |                            | 4,313,527              | 0.92               |
| <i>Italy</i>  |          |                            |                        |                    |
| Eni SpA   | EUR      | 286,835                    | 4,117,230              | 0.88               |
| Italgas SpA   | EUR      | 883,015                    | 4,063,635              | 0.87               |
| RAI Way SpA, Reg. S, 144A   | EUR      | 32,180                     | 158,004                | 0.03               |
| Terna - Rete Elettrica Nazionale  | EUR      | 777,988                    | 5,615,517              | 1.21               |
|   |          |                            | 13,954,386             | 2.99               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ASML Holding NV   | EUR      | 2,598                      | 2,504,992              | 0.54               |
| Euronext NV, Reg. S, 144A   | EUR      | 4,075                      | 352,487                | 0.07               |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 318,799                    | 8,795,664              | 1.89               |
| Koninklijke KPN NV  | EUR      | 1,872,212                  | 6,702,519              | 1.44               |
| Koninklijke Vopak NV  | EUR      | 16,803                     | 651,284                | 0.14               |
| Wolters Kluwer NV   | EUR      | 71,927                     | 11,134,300             | 2.39               |
|   |          |                            | <u>30,141,246</u>      | <u>6.47</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA  | NOK      | 45,014                     | 827,189                | 0.18               |
| Europris ASA, Reg. S, 144A  | NOK      | 581,637                    | 3,690,196              | 0.79               |
| Gjensidige Forsikring ASA   | NOK      | 307,203                    | 5,136,446              | 1.10               |
| Kongsberg Gruppen ASA   | NOK      | 29,339                     | 2,236,781              | 0.48               |
| Orkla ASA   | NOK      | 661,239                    | 5,026,744              | 1.08               |
| Telenor ASA   | NOK      | 499,200                    | 5,323,828              | 1.14               |
| Veidekke ASA  | NOK      | 411,827                    | 4,128,570              | 0.89               |
|   |          |                            | <u>26,369,754</u>      | <u>5.66</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 43,717                     | 812,245                | 0.18               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 176,786                    | 2,114,790              | 0.45               |
|   |          |                            | <u>2,927,035</u>       | <u>0.63</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Navigator Co. SA (The)  | EUR      | 1,137,179                  | 4,419,078              | 0.95               |
| NOS SGPS SA   | EUR      | 1,460,747                  | 4,827,769              | 1.04               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 2,035,141                  | 4,660,473              | 1.00               |
| Sonae SGPS SA   | EUR      | 4,765,421                  | 4,169,743              | 0.89               |
|   |          |                            | <u>18,077,063</u>      | <u>3.88</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Atresmedia Corp. de Medios de Comunicacion SA   | EUR      | 194,753                    | 861,782                | 0.18               |
| Ebro Foods SA   | EUR      | 214,949                    | 3,340,307              | 0.72               |
| Enagas SA   | EUR      | 289,232                    | 4,017,433              | 0.86               |
| Faes Farma SA   | EUR      | 500,542                    | 1,804,454              | 0.39               |
| Industria de Diseno Textil SA   | EUR      | 175,312                    | 8,127,464              | 1.74               |
| Mapfre SA   | EUR      | 167,006                    | 359,731                | 0.08               |
| Repsol SA   | EUR      | 475,480                    | 7,006,198              | 1.50               |
|   |          |                            | <u>25,517,369</u>      | <u>5.47</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Essity AB 'B'   | SEK      | 23,654                     | 565,610                | 0.12               |
| Volvo AB 'B'  | SEK      | 264,975                    | 6,329,024              | 1.36               |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 6,894,634              | 1.48               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 99,666                     | 5,166,087              | 1.11               |
| Allreal Holding AG  | CHF      | 27,730                     | 4,428,394              | 0.95               |
| Banque Cantonale Vaudoise   | CHF      | 48,222                     | 4,774,259              | 1.02               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 43                         | 468,365                | 0.10               |
| Galenica AG, Reg. S, 144A   | CHF      | 54,510                     | 4,162,928              | 0.89               |
| Givaudan SA   | CHF      | 22                         | 97,313                 | 0.02               |
| Intershop Holding AG  | CHF      | 1,660                      | 203,735                | 0.04               |
| Logitech International SA   | CHF      | 34,539                     | 3,117,235              | 0.67               |
| Mobimo Holding AG   | CHF      | 18,037                     | 4,766,419              | 1.02               |
| Nestle SA   | CHF      | 136,893                    | 13,037,232             | 2.80               |
| Novartis AG   | CHF      | 134,052                    | 13,386,067             | 2.87               |
| PSP Swiss Property AG   | CHF      | 34,719                     | 4,156,584              | 0.89               |
| Roche Holding AG  | CHF      | 938                        | 243,004                | 0.05               |
| St Galler Kantonalbank AG   | CHF      | 1,629                      | 731,556                | 0.16               |
| Swiss Prime Site AG   | CHF      | 61,180                     | 5,412,391              | 1.16               |
| Swiss Re AG   | CHF      | 13,469                     | 1,559,374              | 0.34               |
| Swisscom AG   | CHF      | 11,520                     | 6,046,635              | 1.30               |
| Valiant Holding AG  | CHF      | 11,139                     | 1,177,427              | 0.25               |
| Zurich Insurance Group AG   | CHF      | 26,487                     | 13,176,469             | 2.83               |
|   |          |                            | 86,111,474             | 18.47              |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 22,786                     | 3,320,733              | 0.71               |
| Balfour Beatty plc  | GBP      | 352,044                    | 1,516,407              | 0.33               |
| Bunzl plc   | GBP      | 177,587                    | 6,304,717              | 1.35               |
| GSK plc   | GBP      | 711,052                    | 12,827,404             | 2.75               |
| IG Group Holdings plc   | GBP      | 107,918                    | 1,042,475              | 0.22               |
| RELX plc  | EUR      | 257,904                    | 11,079,556             | 2.38               |
| Serco Group plc   | GBP      | 2,033,337                  | 4,309,683              | 0.92               |
| Shell plc   | EUR      | 402,568                    | 13,524,272             | 2.90               |
| Tesco plc   | GBP      | 1,569,407                  | 5,664,283              | 1.22               |
| Unilever plc  | EUR      | 256,096                    | 13,132,603             | 2.82               |
|   |          |                            | 72,722,133             | 15.60              |
| Total Equities  |          |                            | 458,578,488            | 98.38              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 458,578,488            | 98.38              |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2024

| Investments                       | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|----------|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>          |          |                            | <b>458,578,488</b>     | <b>98.38</b>       |
| <b>Cash</b>                       |          |                            | <b>50,058,532</b>      | <b>10.74</b>       |
| <b>Other assets/(liabilities)</b> |          |                            | <b>(42,525,769)</b>    | <b>(9.12)</b>      |
| <b>Total net assets</b>           |          |                            | <b>466,111,251</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty  | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|---------------|----------------------------|-----------------|
| DKK  | 9,048            | EUR           | 1,213       | 15/07/2024    | Barclays      | –                          | –               |
| DKK  | 23,816           | USD           | 3,423       | 15/07/2024    | Barclays      | 2                          | –               |
| EUR  | 9,979,987        | CHF           | 9,561,996   | 01/07/2024    | HSBC          | 51,372                     | 0.01            |
| EUR  | 72,352           | CHF           | 69,587      | 15/07/2024    | Barclays      | 26                         | –               |
| EUR  | 1,569            | CZK           | 38,765      | 15/07/2024    | BNP Paribas   | 22                         | –               |
| EUR  | 17,652           | DKK           | 131,611     | 15/07/2024    | HSBC          | 1                          | –               |
| EUR  | 5,416,621        | GBP           | 4,583,982   | 01/07/2024    | Barclays      | 9,939                      | –               |
| EUR  | 1,745            | GBP           | 1,477       | 15/07/2024    | Barclays      | 5                          | –               |
| EUR  | 31,042           | GBP           | 26,211      | 15/07/2024    | BNP Paribas   | 144                        | –               |
| EUR  | 2,610,569        | NOK           | 29,774,434  | 01/07/2024    | Citibank      | 1,399                      | –               |
| EUR  | 2,456,993        | SEK           | 27,713,375  | 01/07/2024    | Deutsche Bank | 15,297                     | 0.01            |
| EUR  | 16,262           | SEK           | 182,926     | 15/07/2024    | J.P. Morgan   | 145                        | –               |
| EUR  | 5,999            | USD           | 6,420       | 15/07/2024    | BNP Paribas   | 13                         | –               |
| USD  | 274,616          | CHF           | 245,347     | 15/07/2024    | Barclays      | 1,071                      | –               |
| USD  | 5,730            | CHF           | 5,109       | 15/07/2024    | J.P. Morgan   | 32                         | –               |
| USD  | 4,928            | CZK           | 113,110     | 15/07/2024    | BNP Paribas   | 81                         | –               |
| USD  | 69,435           | DKK           | 480,924     | 15/07/2024    | HSBC          | 248                        | –               |
| USD  | 838,177          | EUR           | 778,863     | 15/07/2024    | Barclays      | 2,719                      | –               |
| USD  | 2,514            | GBP           | 1,983       | 15/07/2024    | Barclays      | 7                          | –               |
| USD  | 6,730            | GBP           | 5,308       | 15/07/2024    | Barclays      | 19                         | –               |
| USD  | 123,108          | GBP           | 96,517      | 15/07/2024    | J.P. Morgan   | 1,018                      | –               |
| USD  | 6,877            | HUF           | 2,527,418   | 15/07/2024    | BNP Paribas   | 20                         | –               |
| USD  | 64,622           | SEK           | 675,227     | 15/07/2024    | J.P. Morgan   | 765                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |               | <b>84,345</b>              | <b>0.02</b>     |
| CHF  | 2,921            | EUR           | 3,054       | 15/07/2024    | J.P. Morgan   | (18)                       | –               |
| CHF  | 9,615            | USD           | 10,779      | 15/07/2024    | J.P. Morgan   | (58)                       | –               |
| EUR  | 3,696,616        | DKK           | 27,571,092  | 01/07/2024    | Barclays      | (504)                      | –               |
| EUR  | 1,213            | DKK           | 9,045       | 15/07/2024    | Barclays      | –                          | –               |
| EUR  | 180,190          | HUF           | 71,461,905  | 01/07/2024    | UBS           | (761)                      | –               |
| EUR  | 1,410            | HUF           | 557,903     | 15/07/2024    | BNP Paribas   | (1)                        | –               |
| EUR  | 20,524           | NOK           | 235,477     | 15/07/2024    | HSBC          | (106)                      | –               |
| EUR  | 332,517          | PLN           | 1,435,997   | 01/07/2024    | UBS           | (778)                      | –               |
| EUR  | 3,251            | PLN           | 14,122      | 15/07/2024    | BNP Paribas   | (24)                       | –               |
| EUR  | 6,246            | USD           | 6,702       | 15/07/2024    | Barclays      | (3)                        | –               |
| EUR  | 9,373            | USD           | 10,067      | 15/07/2024    | HSBC          | (14)                       | –               |
| EUR  | 9,048            | USD           | 9,829       | 15/07/2024    | J.P. Morgan   | (118)                      | –               |
| GBP  | 3,772            | USD           | 4,816       | 15/07/2024    | Barclays      | (44)                       | –               |
| SEK  | 16,666           | EUR           | 1,477       | 15/07/2024    | J.P. Morgan   | (9)                        | –               |
| SEK  | 74,573           | USD           | 7,068       | 15/07/2024    | BNP Paribas   | (21)                       | –               |
| USD  | 3,605            | DKK           | 25,144      | 15/07/2024    | J.P. Morgan   | (11)                       | –               |
| USD  | 11,724           | EUR           | 10,946      | 15/07/2024    | Barclays      | (14)                       | –               |
| USD  | 12,647           | EUR           | 11,830      | 15/07/2024    | J.P. Morgan   | (37)                       | –               |
| USD  | 80,547           | NOK           | 858,428     | 15/07/2024    | BNP Paribas   | (96)                       | –               |
| USD  | 10,865           | PLN           | 43,847      | 15/07/2024    | Barclays      | (38)                       | –               |



## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2024

#### 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>(2,655)</b>                   | <b>-</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |             |                  |              | <b>81,690</b>                    | <b>0.02</b>        |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| AXIS Capital Holdings Ltd.  | USD      | 681                        | 48,113                 | 0.68               |
| Everest Group Ltd.  | USD      | 165                        | 62,868                 | 0.88               |
|   |          |                            | <u>110,981</u>         | <u>1.56</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CGI, Inc.   | CAD      | 246                        | 24,549                 | 0.35               |
| Cogeco Communications, Inc.   | CAD      | 1,284                      | 48,410                 | 0.68               |
| Constellation Software, Inc.  | CAD      | 25                         | 72,019                 | 1.01               |
| Descartes Systems Group, Inc. (The)   | CAD      | 147                        | 14,240                 | 0.20               |
| Dollarama, Inc.   | CAD      | 748                        | 68,281                 | 0.96               |
| Enbridge, Inc.  | CAD      | 2,245                      | 79,851                 | 1.12               |
| Fairfax Financial Holdings Ltd.   | CAD      | 47                         | 53,457                 | 0.75               |
| Great-West Lifeco, Inc.   | CAD      | 1,878                      | 54,775                 | 0.77               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 2,089                      | 60,837                 | 0.86               |
| Loblaw Cos. Ltd.  | CAD      | 451                        | 52,306                 | 0.74               |
| Manulife Financial Corp.  | CAD      | 968                        | 25,771                 | 0.36               |
| Metro, Inc. 'A'   | CAD      | 173                        | 9,582                  | 0.13               |
| Royal Bank of Canada  | CAD      | 827                        | 88,028                 | 1.24               |
| Waste Connections, Inc.   | USD      | 403                        | 70,670                 | 0.99               |
|   |          |                            | <u>722,776</u>         | <u>10.16</u>       |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 637                        | 50,272                 | 0.71               |
|   |          |                            | <u>50,272</u>          | <u>0.71</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Medtronic plc   | USD      | 1,104                      | 86,896                 | 1.22               |
| Trane Technologies plc  | USD      | 256                        | 84,206                 | 1.18               |
|   |          |                            | <u>171,102</u>         | <u>2.40</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 182                        | 35,244                 | 0.49               |
|   |          |                            | <u>35,244</u>          | <u>0.49</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 351                        | 89,533                 | 1.26               |
|   |          |                            | <u>89,533</u>          | <u>1.26</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 441                        | 75,640                 | 1.06               |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Aflac, Inc.   | USD      | 850                        | 75,914                 | 1.07               |
| Allison Transmission Holdings, Inc.   | USD      | 679                        | 51,536                 | 0.72               |
| Alphabet, Inc. 'A'  | USD      | 1,072                      | 195,265                | 2.74               |
| Amgen, Inc.   | USD      | 348                        | 108,733                | 1.53               |
| Apple, Inc.   | USD      | 1,357                      | 285,811                | 4.02               |
| AptarGroup, Inc.  | USD      | 391                        | 55,057                 | 0.77               |
| Arthur J Gallagher & Co.  | USD      | 272                        | 70,532                 | 0.99               |
| AT&T, Inc.  | USD      | 5,616                      | 107,322                | 1.51               |
| AutoZone, Inc.  | USD      | 25                         | 74,103                 | 1.04               |
| Benchmark Electronics, Inc.   | USD      | 282                        | 11,128                 | 0.16               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 272                        | 110,650                | 1.56               |
| Boston Scientific Corp.   | USD      | 1,258                      | 96,879                 | 1.36               |
| Bristol-Myers Squibb Co.  | USD      | 1,774                      | 73,674                 | 1.04               |
| Brown & Brown, Inc.   | USD      | 702                        | 62,766                 | 0.88               |
| Cadence Design Systems, Inc.  | USD      | 151                        | 46,470                 | 0.65               |
| Cardinal Health, Inc.   | USD      | 156                        | 15,338                 | 0.22               |
| Cboe Global Markets, Inc.   | USD      | 339                        | 57,650                 | 0.81               |
| Chevron Corp.   | USD      | 909                        | 142,186                | 2.00               |
| Church & Dwight Co., Inc.   | USD      | 601                        | 62,312                 | 0.88               |
| Cigna Group (The)   | USD      | 248                        | 81,981                 | 1.15               |
| Cisco Systems, Inc.   | USD      | 2,414                      | 114,689                | 1.61               |
| City Holding Co.  | USD      | 218                        | 23,163                 | 0.33               |
| Coca-Cola Co. (The)   | USD      | 2,220                      | 141,303                | 1.99               |
| Colgate-Palmolive Co.   | USD      | 708                        | 68,704                 | 0.97               |
| Consolidated Edison, Inc.   | USD      | 708                        | 63,309                 | 0.89               |
| Dolby Laboratories, Inc. 'A'  | USD      | 694                        | 54,986                 | 0.77               |
| Electronic Arts, Inc.   | USD      | 509                        | 70,919                 | 1.00               |
| Ennis, Inc.   | USD      | 3,019                      | 66,086                 | 0.93               |
| Exxon Mobil Corp.   | USD      | 264                        | 30,392                 | 0.43               |
| First Financial Corp.   | USD      | 124                        | 4,573                  | 0.06               |
| General Mills, Inc.   | USD      | 970                        | 61,362                 | 0.86               |
| Gentex Corp.  | USD      | 1,272                      | 42,879                 | 0.60               |
| Gilead Sciences, Inc.   | USD      | 1,202                      | 82,469                 | 1.16               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 268                        | 26,945                 | 0.38               |
| Hologic, Inc.   | USD      | 223                        | 16,558                 | 0.23               |
| InterDigital, Inc.  | USD      | 564                        | 65,740                 | 0.92               |
| International Business Machines Corp.   | USD      | 583                        | 100,830                | 1.42               |
| Johnson & Johnson   | USD      | 1,133                      | 165,599                | 2.33               |
| Kinder Morgan, Inc.   | USD      | 3,683                      | 73,181                 | 1.03               |
| Kraft Heinz Co. (The)   | USD      | 1,479                      | 47,653                 | 0.67               |
| Kroger Co. (The)  | USD      | 1,196                      | 59,716                 | 0.84               |
| Lockheed Martin Corp.   | USD      | 94                         | 43,907                 | 0.62               |
| Loews Corp.   | USD      | 377                        | 28,177                 | 0.40               |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Marsh & McLennan Cos., Inc.   | USD      | 429                        | 90,399                 | 1.27               |
| Maximus, Inc.   | USD      | 326                        | 27,938                 | 0.39               |
| McKesson Corp.  | USD      | 144                        | 84,102                 | 1.18               |
| Merck & Co., Inc.   | USD      | 1,230                      | 152,274                | 2.14               |
| MGIC Investment Corp.   | USD      | 3,146                      | 67,796                 | 0.95               |
| Microsoft Corp.   | USD      | 631                        | 282,025                | 3.96               |
| Midland States Bancorp, Inc.  | USD      | 205                        | 4,643                  | 0.07               |
| Mondelez International, Inc. 'A'  | USD      | 1,061                      | 69,432                 | 0.98               |
| National Presto Industries, Inc.  | USD      | 417                        | 31,329                 | 0.44               |
| NetApp, Inc.  | USD      | 533                        | 68,650                 | 0.97               |
| NewMarket Corp.   | USD      | 83                         | 42,792                 | 0.60               |
| NVIDIA Corp.  | USD      | 1,217                      | 150,348                | 2.11               |
| NVR, Inc.   | USD      | 9                          | 68,297                 | 0.96               |
| Old Republic International Corp.  | USD      | 1,892                      | 58,463                 | 0.82               |
| Oracle Corp.  | USD      | 913                        | 128,916                | 1.81               |
| O'Reilly Automotive, Inc.   | USD      | 69                         | 72,868                 | 1.02               |
| PACCAR, Inc.  | USD      | 632                        | 65,058                 | 0.91               |
| PepsiCo, Inc.   | USD      | 752                        | 124,027                | 1.74               |
| Pfizer, Inc.  | USD      | 732                        | 20,481                 | 0.29               |
| Primerica, Inc.   | USD      | 106                        | 25,078                 | 0.35               |
| Procter & Gamble Co. (The)  | USD      | 1,037                      | 171,022                | 2.40               |
| Progress Software Corp.   | USD      | 313                        | 16,983                 | 0.24               |
| PulteGroup, Inc.  | USD      | 578                        | 63,638                 | 0.89               |
| QUALCOMM, Inc.  | USD      | 282                        | 56,169                 | 0.79               |
| Radian Group, Inc.  | USD      | 2,093                      | 65,092                 | 0.92               |
| Republic Services, Inc. 'A'   | USD      | 356                        | 69,185                 | 0.97               |
| Roper Technologies, Inc.  | USD      | 136                        | 76,658                 | 1.08               |
| Safety Insurance Group, Inc.  | USD      | 704                        | 52,821                 | 0.74               |
| Toll Brothers, Inc.   | USD      | 478                        | 55,056                 | 0.77               |
| Vertex Pharmaceuticals, Inc.  | USD      | 202                        | 94,681                 | 1.33               |
| Walmart, Inc.   | USD      | 2,160                      | 146,254                | 2.06               |
| Waterstone Financial, Inc.  | USD      | 1,249                      | 15,975                 | 0.22               |
| Williams Cos., Inc. (The)   | USD      | 595                        | 25,288                 | 0.36               |
| WW Grainger, Inc.   | USD      | 70                         | 63,157                 | 0.89               |
|   |          |                            | 5,920,982              | 83.22              |
| Total Equities  |          |                            | 7,100,890              | 99.80              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 7,100,890              | 99.80              |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments       |          |                            |                        |                    |
| Warrants   |          |                            |                        |                    |
| <i>Canada</i>  |          |                            |                        |                    |
| Constellation Software, Inc. 31/03/2040*                         | CAD      | 261                        | –                      | –                  |
|  |          |                            | –                      | –                  |
| Total Warrants   |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments |          |                            | –                      | –                  |
| <b>Total Investments</b>   |          |                            | <b>7,100,890</b>       | <b>99.80</b>       |
| <b>Cash</b>  |          |                            | <b>97,415</b>          | <b>1.37</b>        |
| <b>Other assets/(liabilities)</b>                                |          |                            | <b>(83,309)</b>        | <b>(1.17)</b>      |
| <b>Total net assets</b>  |          |                            | <b>7,114,996</b>       | <b>100.00</b>      |

### Robeco QI US Conservative Equities

As at 30 June 2024

#### 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   | 42                  | EUR              | 28             | 15/07/2024       | J.P. Morgan  | –                                | –                  |
| EUR   | 12                  | CAD              | 18             | 15/07/2024       | J.P. Morgan  | –                                | –                  |
| USD   | 15                  | EUR              | 14             | 15/07/2024       | Barclays     | –                                | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |                |                  |              | –                                | –                  |
| EUR   | 312                 | CAD              | 462            | 15/07/2024       | HSBC         | (3)                              | –                  |
| EUR   | 2,927               | USD              | 3,150          | 15/07/2024       | Barclays     | (11)                             | –                  |
| EUR   | 10                  | USD              | 11             | 15/07/2024       | BNP Paribas  | –                                | –                  |
| EUR   | 59                  | USD              | 63             | 15/07/2024       | J.P. Morgan  | –                                | –                  |
| USD   | 16                  | EUR              | 15             | 15/07/2024       | Barclays     | –                                | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |                |                  |              | <b>(14)</b>                      | –                  |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |                |                  |              | <b>(14)</b>                      | –                  |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2024

| 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      | 260,224                    | 58,162,666             | 1.14               |
| White Mountains Insurance Group Ltd.  | USD      | 32,089                     | 58,320,153             | 1.15               |
|   |          |                            | <u>116,482,819</u>     | <u>2.29</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 801,919                    | 37,834,539             | 0.74               |
|   |          |                            | <u>37,834,539</u>      | <u>0.74</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Sanofi SA, ADR  | USD      | 1,500,160                  | 72,787,763             | 1.43               |
|   |          |                            | <u>72,787,763</u>      | <u>1.43</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Allegion plc  | USD      | 401,927                    | 47,487,675             | 0.94               |
| Aon plc 'A'   | USD      | 81,515                     | 23,931,174             | 0.47               |
| CRH plc   | USD      | 1,153,902                  | 86,519,572             | 1.70               |
| Medtronic plc   | USD      | 709,198                    | 55,820,974             | 1.10               |
|   |          |                            | <u>213,759,395</u>     | <u>4.21</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 546,841                    | 90,228,765             | 1.78               |
| Nice Ltd., ADR  | USD      | 127,012                    | 21,842,254             | 0.43               |
|   |          |                            | <u>112,071,019</u>     | <u>2.21</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Flex Ltd.   | USD      | 1,527,645                  | 45,050,251             | 0.89               |
|   |          |                            | <u>45,050,251</u>      | <u>0.89</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 268,255                    | 68,426,485             | 1.35               |
| TE Connectivity Ltd.  | USD      | 143,871                    | 21,642,515             | 0.42               |
|   |          |                            | <u>90,069,000</u>      | <u>1.77</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP plc, ADR   | USD      | 789,752                    | 28,510,047             | 0.56               |
| Coca-Cola Europacific Partners plc  | USD      | 222,959                    | 16,247,022             | 0.32               |
| Sensata Technologies Holding plc  | USD      | 603,415                    | 22,561,687             | 0.45               |
| Shell plc, ADR  | USD      | 530,494                    | 38,291,057             | 0.75               |
|   |          |                            | <u>105,609,813</u>     | <u>2.08</u>        |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 562,981                    | 96,562,501             | 1.90               |
| Acuity Brands, Inc.   | USD      | 162,960                    | 39,345,062             | 0.77               |
| Advanced Drainage Systems, Inc.   | USD      | 115,307                    | 18,494,090             | 0.36               |
| Aflac, Inc.   | USD      | 308,650                    | 27,565,532             | 0.54               |
| Allison Transmission Holdings, Inc.   | USD      | 404,686                    | 30,715,667             | 0.61               |
| Allstate Corp. (The)  | USD      | 183,063                    | 29,227,839             | 0.58               |
| Alphabet, Inc. 'A'  | USD      | 813,419                    | 148,164,271            | 2.92               |
| American International Group, Inc.  | USD      | 1,159,303                  | 86,066,655             | 1.69               |
| AMETEK, Inc.  | USD      | 183,689                    | 30,622,793             | 0.60               |
| Amgen, Inc.   | USD      | 217,634                    | 67,999,743             | 1.34               |
| AMN Healthcare Services, Inc.   | USD      | 693,983                    | 35,552,749             | 0.70               |
| Analog Devices, Inc.  | USD      | 268,250                    | 61,230,745             | 1.21               |
| Applied Materials, Inc.   | USD      | 166,341                    | 39,254,813             | 0.77               |
| Arrow Electronics, Inc.   | USD      | 191,411                    | 23,114,792             | 0.46               |
| AutoZone, Inc.  | USD      | 20,012                     | 59,317,569             | 1.17               |
| Avantor, Inc.   | USD      | 1,794,894                  | 38,051,753             | 0.75               |
| Bank of America Corp.   | USD      | 2,400,508                  | 95,468,203             | 1.88               |
| Beacon Roofing Supply, Inc.   | USD      | 374,001                    | 33,847,091             | 0.67               |
| Booking Holdings, Inc.  | USD      | 25,929                     | 102,717,734            | 2.02               |
| Bristol-Myers Squibb Co.  | USD      | 1,698,701                  | 70,547,053             | 1.39               |
| CDW Corp.   | USD      | 123,467                    | 27,636,853             | 0.54               |
| Cencora, Inc.   | USD      | 241,110                    | 54,322,083             | 1.07               |
| Centene Corp.   | USD      | 641,732                    | 42,546,832             | 0.84               |
| Charles Schwab Corp. (The)  | USD      | 369,929                    | 27,260,068             | 0.54               |
| Chord Energy Corp.  | USD      | 165,270                    | 27,712,474             | 0.55               |
| Cigna Group (The)   | USD      | 98,277                     | 32,487,428             | 0.64               |
| Cisco Systems, Inc.   | USD      | 1,203,311                  | 57,169,306             | 1.13               |
| Citigroup, Inc.   | USD      | 862,446                    | 54,730,823             | 1.08               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 716,878                    | 48,747,704             | 0.96               |
| ConocoPhillips  | USD      | 212,722                    | 24,331,142             | 0.48               |
| Corpay, Inc.  | USD      | 341,469                    | 90,970,756             | 1.79               |
| Corteva, Inc.   | USD      | 453,587                    | 24,466,483             | 0.48               |
| Discover Financial Services   | USD      | 367,959                    | 48,132,717             | 0.95               |
| Electronic Arts, Inc.   | USD      | 65,928                     | 9,185,748              | 0.18               |
| Elevance Health, Inc.   | USD      | 142,905                    | 77,434,503             | 1.52               |
| EnerSys   | USD      | 161,335                    | 16,701,399             | 0.33               |
| Equifax, Inc.   | USD      | 111,992                    | 27,153,580             | 0.53               |
| Expeditors International of Washington, Inc.  | USD      | 400,027                    | 49,919,369             | 0.98               |
| Exxon Mobil Corp.   | USD      | 225,500                    | 25,959,560             | 0.51               |
| Fidelity National Information Services, Inc.  | USD      | 439,281                    | 33,104,216             | 0.65               |
| First American Financial Corp.  | USD      | 655,330                    | 35,355,054             | 0.70               |
| FMC Corp.   | USD      | 383,048                    | 22,044,412             | 0.43               |
| Gen Digital, Inc.   | USD      | 487,413                    | 12,175,577             | 0.24               |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Global Payments, Inc.   | USD      | 393,777                    | 38,078,236             | 0.75               |
| Goldman Sachs Group, Inc. (The)   | USD      | 145,429                    | 65,780,445             | 1.30               |
| Halliburton Co.   | USD      | 872,591                    | 29,476,124             | 0.58               |
| Harley-Davidson, Inc.   | USD      | 1,207,541                  | 40,500,925             | 0.80               |
| Hewlett Packard Enterprise Co.  | USD      | 877,752                    | 18,582,010             | 0.37               |
| Howmet Aerospace, Inc.  | USD      | 506,565                    | 39,324,641             | 0.77               |
| Humana, Inc.  | USD      | 100,974                    | 37,728,935             | 0.74               |
| Huron Consulting Group, Inc.  | USD      | 300,139                    | 29,563,692             | 0.58               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 697,911                    | 20,302,231             | 0.40               |
| J M Smucker Co. (The)   | USD      | 255,808                    | 27,893,304             | 0.55               |
| Jabil, Inc.   | USD      | 301,339                    | 32,782,670             | 0.65               |
| Johnson & Johnson   | USD      | 718,401                    | 105,001,490            | 2.07               |
| JPMorgan Chase & Co.  | USD      | 554,714                    | 112,196,454            | 2.21               |
| Kenvue, Inc.  | USD      | 1,847,776                  | 33,592,568             | 0.66               |
| Keurig Dr Pepper, Inc.  | USD      | 1,183,831                  | 39,539,955             | 0.78               |
| KLA Corp.   | USD      | 48,125                     | 39,679,544             | 0.78               |
| Lam Research Corp.  | USD      | 36,777                     | 39,161,989             | 0.77               |
| Landstar System, Inc.   | USD      | 206,044                    | 38,010,997             | 0.75               |
| Leidos Holdings, Inc.   | USD      | 195,151                    | 28,468,628             | 0.56               |
| LKQ Corp.   | USD      | 496,775                    | 20,660,872             | 0.41               |
| Loews Corp.   | USD      | 676,587                    | 50,568,112             | 1.00               |
| Lululemon Athletica, Inc.   | USD      | 123,089                    | 36,766,684             | 0.72               |
| Markel Group, Inc.  | USD      | 41,591                     | 65,533,275             | 1.29               |
| Masco Corp.   | USD      | 336,976                    | 22,466,190             | 0.44               |
| Match Group, Inc.   | USD      | 679,584                    | 20,645,762             | 0.41               |
| McKesson Corp.  | USD      | 134,011                    | 78,267,785             | 1.54               |
| Merck & Co., Inc.   | USD      | 640,163                    | 79,252,179             | 1.56               |
| Microchip Technology, Inc.  | USD      | 648,388                    | 59,327,502             | 1.17               |
| Middleby Corp. (The)  | USD      | 221,194                    | 27,120,596             | 0.53               |
| NVR, Inc.   | USD      | 11,382                     | 86,372,990             | 1.70               |
| Omnicom Group, Inc.   | USD      | 240,310                    | 21,555,807             | 0.42               |
| Oracle Corp.  | USD      | 771,029                    | 108,869,295            | 2.14               |
| Phillips 66   | USD      | 155,953                    | 22,015,885             | 0.43               |
| QUALCOMM, Inc.  | USD      | 278,569                    | 55,485,373             | 1.09               |
| Resideo Technologies, Inc.  | USD      | 499,985                    | 9,779,707              | 0.19               |
| Robert Half, Inc.   | USD      | 423,793                    | 27,114,276             | 0.53               |
| Science Applications International Corp.  | USD      | 392,969                    | 46,193,506             | 0.91               |
| Shift4 Payments, Inc. 'A'   | USD      | 119,704                    | 8,780,288              | 0.17               |
| SS&C Technologies Holdings, Inc.  | USD      | 643,820                    | 40,348,199             | 0.79               |
| Synchrony Financial   | USD      | 520,122                    | 24,544,557             | 0.48               |
| Take-Two Interactive Software, Inc.   | USD      | 313,395                    | 48,729,789             | 0.96               |
| Tempur Sealy International, Inc.  | USD      | 655,342                    | 31,023,890             | 0.61               |
| Textron, Inc.   | USD      | 407,527                    | 34,990,268             | 0.69               |



## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2024

| 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>   |          |                            |                             |                      |
| Travelers Cos., Inc. (The)  | USD      | 203,516                    | 41,382,944                  | 0.81                 |
| UnitedHealth Group, Inc.  | USD      | 141,311                    | 71,964,040                  | 1.42                 |
| Visa, Inc. 'A'  | USD      | 271,719                    | 71,318,086                  | 1.40                 |
| Wells Fargo & Co.   | USD      | 853,816                    | 50,708,132                  | 1.00                 |
| Westinghouse Air Brake Technologies Corp.   | USD      | 379,540                    | 59,986,297                  | 1.18                 |
| Wyndham Hotels & Resorts, Inc.  | USD      | 367,678                    | 27,208,172                  | 0.54                 |
| Zimmer Biomet Holdings, Inc.  | USD      | 189,844                    | 20,603,769                  | 0.41                 |
|   |          |                            | <u>4,188,663,807</u>        | <u>82.46</u>         |
| Total Equities  |          |                            | <u>4,982,328,406</u>        | <u>98.08</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>4,982,328,406</u>        | <u>98.08</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>4,982,328,406</u></b> | <b><u>98.08</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>111,716,940</u></b>   | <b><u>2.20</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(14,205,941)</u></b>  | <b><u>(0.28)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>5,079,839,405</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR  | 817,579          | USD           | 873,505     | 01/07/2024    | J.P. Morgan  | 2,736                      | –               |
| EUR  | 722,304          | USD           | 773,658     | 02/07/2024    | HSBC         | 471                        | –               |
| EUR  | 248,552          | USD           | 265,779     | 15/07/2024    | Barclays     | 771                        | –               |
| EUR  | 62,631           | USD           | 67,047      | 15/07/2024    | HSBC         | 119                        | –               |
| EUR  | 42,012           | USD           | 44,915      | 15/07/2024    | J.P. Morgan  | 139                        | –               |
| GBP  | 168,468          | USD           | 212,712     | 01/07/2024    | Barclays     | 249                        | –               |
| USD  | 95,354           | CHF           | 85,502      | 01/07/2024    | J.P. Morgan  | 204                        | –               |
| USD  | 6,614            | CHF           | 5,932       | 02/07/2024    | J.P. Morgan  | 12                         | –               |
| USD  | 18,980           | CHF           | 17,051      | 03/07/2024    | Barclays     | 3                          | –               |
| USD  | 49,417           | CHF           | 43,587      | 15/07/2024    | Barclays     | 834                        | –               |
| USD  | 9,962            | CHF           | 8,924       | 15/07/2024    | BNP Paribas  | 16                         | –               |
| USD  | 459,350          | CHF           | 410,409     | 15/07/2024    | HSBC         | 1,902                      | –               |
| USD  | 750,628          | CHF           | 668,612     | 15/07/2024    | J.P. Morgan  | 5,383                      | –               |
| USD  | 10,004           | EUR           | 9,333       | 03/07/2024    | Barclays     | 1                          | –               |
| USD  | 2,206,989        | EUR           | 2,053,155   | 15/07/2024    | Barclays     | 5,163                      | –               |
| USD  | 395,192          | EUR           | 368,333     | 15/07/2024    | HSBC         | 187                        | –               |
| USD  | 1,332,839        | EUR           | 1,230,673   | 15/07/2024    | HSBC         | 13,052                     | –               |
| USD  | 5,836,193        | EUR           | 5,381,195   | 15/07/2024    | J.P. Morgan  | 65,340                     | –               |
| USD  | 244,975          | GBP           | 191,508     | 15/07/2024    | Barclays     | 2,870                      | –               |
| USD  | 481,240          | GBP           | 377,060     | 15/07/2024    | Barclays     | 4,560                      | –               |
| USD  | 25,460           | GBP           | 20,076      | 15/07/2024    | HSBC         | 80                         | –               |
| USD  | 1,198,463        | GBP           | 945,624     | 15/07/2024    | J.P. Morgan  | 3,005                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |              | <b>107,097</b>             | <b>–</b>        |
| CHF  | 34,859,943       | USD           | 39,018,854  | 15/07/2024    | Barclays     | (163,433)                  | –               |
| CHF  | 268,461          | USD           | 302,688     | 15/07/2024    | HSBC         | (3,457)                    | –               |
| CHF  | 184,907          | USD           | 207,631     | 15/07/2024    | HSBC         | (1,531)                    | –               |
| CHF  | 919,645          | USD           | 1,034,750   | 15/07/2024    | J.P. Morgan  | (9,700)                    | –               |
| EUR  | 454,537          | USD           | 487,208     | 03/07/2024    | Barclays     | (36)                       | –               |
| EUR  | 499,174,250      | USD           | 537,188,365 | 15/07/2024    | Barclays     | (1,868,407)                | (0.04)          |
| EUR  | 153,781          | USD           | 164,995     | 15/07/2024    | HSBC         | (78)                       | –               |
| EUR  | 4,365,512        | USD           | 4,685,547   | 15/07/2024    | HSBC         | (3,925)                    | –               |
| EUR  | 7,065,368        | USD           | 7,604,622   | 15/07/2024    | J.P. Morgan  | (27,644)                   | –               |
| GBP  | 67,396           | USD           | 85,246      | 02/07/2024    | J.P. Morgan  | (50)                       | –               |
| GBP  | 520,934          | USD           | 669,737     | 15/07/2024    | Barclays     | (11,172)                   | –               |
| GBP  | 27,824,545       | USD           | 35,495,991  | 15/07/2024    | BNP Paribas  | (320,218)                  | (0.01)          |
| GBP  | 629,436          | USD           | 800,310     | 15/07/2024    | J.P. Morgan  | (4,578)                    | –               |
| USD  | 44,886           | EUR           | 42,012      | 01/07/2024    | J.P. Morgan  | (141)                      | –               |
| USD  | 17,211           | EUR           | 16,068      | 02/07/2024    | HSBC         | (10)                       | –               |
| USD  | 1,812,461        | EUR           | 1,694,340   | 15/07/2024    | Barclays     | (4,568)                    | –               |
| USD  | 5,847,777        | EUR           | 5,457,409   | 15/07/2024    | Barclays     | (4,808)                    | –               |
| USD  | 4,888,280        | EUR           | 4,568,063   | 15/07/2024    | BNP Paribas  | (10,561)                   | –               |
| USD  | 1,514,740        | EUR           | 1,414,411   | 15/07/2024    | HSBC         | (2,090)                    | –               |
| USD  | 874,069          | EUR           | 817,579     | 15/07/2024    | J.P. Morgan  | (2,712)                    | –               |
| USD  | 212,728          | GBP           | 168,468     | 15/07/2024    | Barclays     | (250)                      | –               |
| USD  | 125,577          | GBP           | 99,453      | 15/07/2024    | HSBC         | (152)                      | –               |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2024

#### 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 |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(2,439,521)</b>               | <b>(0.05)</b>      |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(2,332,424)</b>               | <b>(0.05)</b>      |

## Schedule of Investments (continued)

### Robeco Chinese Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 1,315,400                  | 11,082,737             | 9.23               |
| ANTA Sports Products Ltd.   | HKD      | 92,800                     | 831,782                | 0.69               |
| ASMPT Ltd.  | HKD      | 160,900                    | 2,094,035              | 1.74               |
| Baidu, Inc. 'A'   | HKD      | 254,450                    | 2,592,370              | 2.16               |
| China Hongqiao Group Ltd.   | HKD      | 1,404,000                  | 1,983,283              | 1.65               |
| China Resources Land Ltd.   | HKD      | 567,500                    | 1,800,655              | 1.50               |
| Giant Biogene Holding Co. Ltd., Reg. S, 144A  | HKD      | 491,600                    | 2,693,713              | 2.24               |
| Innovent Biologics, Inc., Reg. S, 144A  | HKD      | 416,000                    | 1,829,537              | 1.52               |
| iQIYI, Inc., ADR  | USD      | 636,469                    | 2,179,465              | 1.82               |
| KE Holdings, Inc., ADR  | USD      | 127,683                    | 1,685,761              | 1.40               |
| Meituan, Reg. S 'B', 144A   | HKD      | 557,580                    | 7,403,231              | 6.17               |
| MINISO Group Holding Ltd., ADR  | USD      | 103,051                    | 1,833,620              | 1.53               |
| NetEase, Inc.   | HKD      | 140,400                    | 2,501,755              | 2.08               |
| New Oriental Education & Technology Group, Inc.   | HKD      | 375,300                    | 2,677,645              | 2.23               |
| PDD Holdings, Inc., ADR   | USD      | 67,432                     | 8,364,902              | 6.97               |
| Tencent Holdings Ltd.   | HKD      | 267,000                    | 11,882,861             | 9.90               |
| Trip.com Group Ltd.   | HKD      | 75,650                     | 3,386,700              | 2.82               |
| Xiaomi Corp., Reg. S 'B', 144A  | HKD      | 2,204,600                  | 4,341,973              | 3.62               |
|   |          |                            | <u>71,166,025</u>      | <u>59.27</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Heli Co. Ltd. 'A'   | CNY      | 815,708                    | 2,266,732              | 1.89               |
| BYD Co. Ltd. 'H'  | HKD      | 121,500                    | 3,368,715              | 2.81               |
| China Construction Bank Corp. 'H'   | HKD      | 11,849,000                 | 8,170,668              | 6.80               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 1,094,000                  | 917,814                | 0.76               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 953,200                    | 1,008,601              | 0.84               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 111,928                    | 2,587,568              | 2.16               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 736,500                    | 1,202,329              | 1.00               |
| CRRC Corp. Ltd. 'H'   | HKD      | 2,414,000                  | 1,454,012              | 1.21               |
| Dongfang Electric Corp. Ltd. 'H'  | HKD      | 834,600                    | 1,240,792              | 1.03               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 352,900                    | 1,241,682              | 1.03               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 1,104,000                  | 1,279,796              | 1.07               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 978,000                    | 4,137,540              | 3.45               |
| TravelSky Technology Ltd. 'H'   | HKD      | 601,000                    | 657,915                | 0.55               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 811,000                    | 1,448,010              | 1.21               |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 55,000                     | 904,308                | 0.75               |
| Zhaojin Mining Industry Co. Ltd. 'H'  | HKD      | 2,556,000                  | 4,001,587              | 3.33               |
| Zhongji Innolight Co. Ltd. 'A'  | CNY      | 54,800                     | 970,264                | 0.81               |
| ZhongMan Petroleum and Natural Gas Group Corp. Ltd. 'A'                                       | CNY      | 405,200                    | 1,218,609              | 1.01               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 463,900                    | 1,707,557              | 1.42               |
|   |          |                            | <u>39,784,499</u>      | <u>33.13</u>       |

## Schedule of Investments (continued)

### Robeco Chinese Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                           |                      |
| AIA Group Ltd.  | HKD      | 125,000                    | 791,746                   | 0.66                 |
| China Everbright Environment Group Ltd.   | HKD      | 3,411,000                  | 1,597,967                 | 1.33                 |
| China Resources Pharmaceutical Group Ltd., Reg. S, 144A   | HKD      | 1,493,000                  | 1,033,090                 | 0.86                 |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 1,724,000                  | 1,281,527                 | 1.07                 |
| Galaxy Entertainment Group Ltd.   | HKD      | 137,000                    | 595,967                   | 0.50                 |
| Hua Hong Semiconductor Ltd., Reg. S, 144A   | HKD      | 452,000                    | 1,191,097                 | 0.99                 |
| Lenovo Group Ltd.   | HKD      | 976,000                    | 1,285,380                 | 1.07                 |
|   |          |                            | <u>7,776,774</u>          | <u>6.48</u>          |
| Total Equities  |          |                            | <u>118,727,298</u>        | <u>98.88</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>118,727,298</u>        | <u>98.88</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>             |
| 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      | 5,186                      | 340,638                   | 0.28                 |
|   |          |                            | <u>340,638</u>            | <u>0.28</u>          |
| Total Collective Investment Schemes - UCITS   |          |                            | <u>340,638</u>            | <u>0.28</u>          |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | <u>340,638</u>            | <u>0.28</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>119,067,936</u></b> | <b><u>99.16</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>(127,773)</u></b>   | <b><u>(0.11)</u></b> |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>1,134,743</u></b>   | <b><u>0.95</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>120,074,906</u></b> | <b><u>100.00</u></b> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

<sup>†</sup>Related Party Fund.

## Schedule of Investments (continued)

### Robeco Indian Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 34,104                     | 3,240,146              | 0.67               |
| Amara Raja Energy & Mobility Ltd.   | INR      | 178,528                    | 3,322,334              | 0.68               |
| Asian Paints Ltd.   | INR      | 226,418                    | 7,390,271              | 1.52               |
| Avenue Supermarts Ltd., Reg. S, 144A  | INR      | 316,814                    | 16,720,635             | 3.44               |
| Axis Bank Ltd.  | INR      | 773,045                    | 10,944,267             | 2.25               |
| Balrampur Chini Mills Ltd.  | INR      | 904,091                    | 4,346,934              | 0.89               |
| Bharti Airtel Ltd.  | INR      | 959,116                    | 15,497,403             | 3.19               |
| Blue Dart Express Ltd.  | INR      | 43,120                     | 3,846,109              | 0.79               |
| CG Power & Industrial Solutions Ltd.  | INR      | 390,500                    | 3,079,150              | 0.63               |
| Cholamandalam Investment and Finance Co. Ltd.   | INR      | 397,613                    | 6,333,206              | 1.30               |
| Crompton Greaves Consumer Electricals Ltd.  | INR      | 1,155,713                  | 5,241,217              | 1.08               |
| Divi's Laboratories Ltd.  | INR      | 64,737                     | 3,329,513              | 0.69               |
| Dr Lal PathLabs Ltd., Reg. S, 144A  | INR      | 161,720                    | 5,031,801              | 1.04               |
| Dr Reddy's Laboratories Ltd.  | INR      | 125,596                    | 8,997,478              | 1.85               |
| Engineers India Ltd.  | INR      | 297,366                    | 834,629                | 0.17               |
| FSN E-Commerce Ventures Ltd.  | INR      | 2,485,145                  | 4,906,303              | 1.01               |
| Godrej Consumer Products Ltd.   | INR      | 218,556                    | 3,364,646              | 0.69               |
| Godrej Properties Ltd.  | INR      | 80,070                     | 2,874,062              | 0.59               |
| Gujarat Gas Ltd.  | INR      | 561,819                    | 3,950,688              | 0.81               |
| HCL Technologies Ltd.   | INR      | 297,961                    | 4,866,299              | 1.00               |
| HDFC Bank Ltd.  | INR      | 1,319,085                  | 24,852,429             | 5.11               |
| HDFC Life Insurance Co. Ltd., Reg. S, 144A  | INR      | 1,102,250                  | 7,339,038              | 1.51               |
| HeidelbergCement India Ltd.   | INR      | 332,776                    | 815,235                | 0.17               |
| Hindustan Unilever Ltd.   | INR      | 386,786                    | 10,703,091             | 2.20               |
| Honasa Consumer Ltd.  | INR      | 969,122                    | 4,693,766              | 0.97               |
| ICICI Bank Ltd.   | INR      | 1,523,653                  | 20,451,637             | 4.21               |
| ICICI Lombard General Insurance Co. Ltd., Reg. S, 144A  | INR      | 515,710                    | 10,326,543             | 2.13               |
| Indian Hotels Co. Ltd. 'A'  | INR      | 353,083                    | 2,469,432              | 0.51               |
| Info Edge India Ltd.  | INR      | 48,837                     | 3,708,163              | 0.76               |
| Infosys Ltd.  | INR      | 1,593,210                  | 27,930,473             | 5.75               |
| InterGlobe Aviation Ltd., Reg. S, 144A  | INR      | 127,236                    | 6,019,719              | 1.24               |
| Ipca Laboratories Ltd.  | INR      | 322,822                    | 4,080,673              | 0.84               |
| JK Cement Ltd.  | INR      | 90,906                     | 4,464,406              | 0.92               |
| Jubilant Foodworks Ltd.   | INR      | 379,025                    | 2,388,772              | 0.49               |
| KEC International Ltd.  | INR      | 471,438                    | 4,678,480              | 0.96               |
| Kotak Mahindra Bank Ltd.  | INR      | 674,850                    | 13,610,939             | 2.80               |
| KPR Mill Ltd.   | INR      | 369,288                    | 3,645,131              | 0.75               |
| LIC Housing Finance Ltd.  | INR      | 581,055                    | 5,180,505              | 1.07               |
| Linde India Ltd.  | INR      | 44,757                     | 4,156,260              | 0.86               |
| Mahindra Lifespace Developers Ltd.  | INR      | 465,679                    | 3,108,937              | 0.64               |
| Maruti Suzuki India Ltd.  | INR      | 86,037                     | 11,584,983             | 2.38               |
| Max Healthcare Institute Ltd.   | INR      | 273,034                    | 2,873,759              | 0.59               |
| Mphasis Ltd.  | INR      | 172,954                    | 4,754,028              | 0.98               |

## Schedule of Investments (continued)

### Robeco Indian Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                            |                      |
| Multi Commodity Exchange of India Ltd.  | INR      | 156,893                    | 6,888,538                  | 1.42                 |
| Muthoot Finance Ltd.  | INR      | 214,132                    | 4,302,860                  | 0.89                 |
| Navin Fluorine International Ltd.   | INR      | 69,209                     | 2,767,917                  | 0.57                 |
| Nestle India Ltd.   | INR      | 99,220                     | 2,832,865                  | 0.58                 |
| PB Fintech Ltd.   | INR      | 234,295                    | 3,663,049                  | 0.75                 |
| Power Grid Corp. of India Ltd.  | INR      | 3,449,463                  | 12,773,780                 | 2.63                 |
| PVR Inox Ltd.   | INR      | 248,248                    | 3,964,805                  | 0.82                 |
| Rallis India Ltd.   | INR      | 1,117,257                  | 3,898,561                  | 0.80                 |
| Ramco Cements Ltd. (The)  | INR      | 483,696                    | 4,527,079                  | 0.93                 |
| Reliance Industries Ltd.  | INR      | 630,138                    | 22,074,789                 | 4.54                 |
| Sona Blw Precision Forgings Ltd., Reg. S, 144A  | INR      | 508,101                    | 3,644,296                  | 0.75                 |
| Sun Pharmaceutical Industries Ltd.  | INR      | 318,093                    | 5,413,100                  | 1.11                 |
| Sundaram Finance Ltd.   | INR      | 98,500                     | 5,171,190                  | 1.06                 |
| Suven Pharmaceuticals Ltd.  | INR      | 246,374                    | 2,216,443                  | 0.46                 |
| Syngene International Ltd., Reg. S, 144A  | INR      | 331,115                    | 2,630,527                  | 0.54                 |
| Tata Motors Ltd.  | INR      | 242,491                    | 2,685,509                  | 0.55                 |
| Tata Steel Ltd.   | INR      | 2,586,459                  | 5,035,996                  | 1.04                 |
| Tech Mahindra Ltd.  | INR      | 592,590                    | 9,484,233                  | 1.95                 |
| Thermax Ltd.  | INR      | 76,653                     | 4,589,545                  | 0.94                 |
| Titan Co. Ltd.  | INR      | 67,124                     | 2,556,810                  | 0.53                 |
| Trent Ltd.  | INR      | 150,305                    | 9,216,110                  | 1.90                 |
| TVS Motor Co. Ltd.  | INR      | 85,908                     | 2,273,227                  | 0.47                 |
| UltraTech Cement Ltd.   | INR      | 77,006                     | 10,053,628                 | 2.07                 |
| UNO Minda Ltd.  | INR      | 650,308                    | 7,946,341                  | 1.64                 |
| V-Guard Industries Ltd.   | INR      | 1,185,731                  | 5,719,654                  | 1.18                 |
| Vinati Organics Ltd.  | INR      | 237,125                    | 5,035,658                  | 1.04                 |
| V-Mart Retail Ltd.  | INR      | 139,609                    | 4,565,110                  | 0.94                 |
| Voltas Ltd.   | INR      | 351,427                    | 5,789,053                  | 1.19                 |
| Whirlpool of India Ltd.   | INR      | 169,371                    | 3,787,182                  | 0.78                 |
| Zomato Ltd.   | INR      | 2,177,949                  | 4,887,622                  | 1.01                 |
|   |          |                            | <u>472,348,967</u>         | <u>97.21</u>         |
| Total Equities  |          |                            | <u>472,348,967</u>         | <u>97.21</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>472,348,967</u>         | <u>97.21</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>472,348,967</u></b>  | <b><u>97.21</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>1,517,653</u></b>    | <b><u>0.31</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>22,721,372</u></b>   | <b><u>4.68</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(10,681,360)</u></b> | <b><u>(2.20)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>485,906,632</u></b>  | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Indian Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency   | Amount    | Currency | Amount Sold | Maturity   | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|-----------|----------|-------------|------------|--------------|----------------------------------|--------------------|
| Purchased  | Purchased | Sold     |             | Date       |              |                                  |                    |
| EUR  | 3,425,418 | USD      | 3,668,856   | 02/07/2024 | HSBC         | 2,180                            | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |           |          |             |            |              | <b>2,180</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>   |           |          |             |            |              | <b>2,180</b>                     | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco Asian Stars Equities

As at 30 June 2024

| 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      | 1,148,000                  | 1,191,024              | 2.73               |
|   |          |                            | <u>1,191,024</u>       | <u>2.73</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 220,856                    | 1,994,306              | 4.57               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 913,500                    | 201,248                | 0.46               |
| CK Hutchison Holdings Ltd.  | HKD      | 141,944                    | 679,958                | 1.56               |
| iQIYI, Inc., ADR  | USD      | 260,197                    | 954,923                | 2.19               |
| NetEase, Inc.   | HKD      | 55,825                     | 1,066,105              | 2.44               |
| Sands China Ltd.  | HKD      | 345,200                    | 719,812                | 1.65               |
|   |          |                            | <u>5,616,352</u>       | <u>12.87</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Beijing New Building Materials plc 'A'  | CNY      | 225,596                    | 920,883                | 2.11               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 593,000                    | 533,194                | 1.22               |
| China Oilfield Services Ltd. 'H'  | HKD      | 732,000                    | 703,179                | 1.61               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 228,800                    | 764,874                | 1.75               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 866,600                    | 957,906                | 2.20               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 208,200                    | 685,342                | 1.57               |
| Midea Group Co. Ltd. 'A'  | CNY      | 124,366                    | 1,103,985              | 2.53               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 370,000                    | 459,692                | 1.05               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 162,000                    | 734,534                | 1.68               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 1,188,800                  | 566,429                | 1.30               |
|   |          |                            | <u>7,430,018</u>       | <u>17.02</u>       |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 299,500                    | 519,409                | 1.19               |
| China Resources Pharmaceutical Group Ltd., Reg. S, 144A                                       | HKD      | 946,500                    | 701,928                | 1.61               |
| Swire Pacific Ltd. 'B'  | HKD      | 802,500                    | 1,077,209              | 2.47               |
|   |          |                            | <u>2,298,546</u>       | <u>5.27</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Cholamandalam Financial Holdings Ltd.   | INR      | 43,066                     | 750,669                | 1.72               |
| HCL Technologies Ltd.   | INR      | 92,739                     | 1,623,287              | 3.72               |
| ICICI Bank Ltd., ADR  | USD      | 94,746                     | 2,729,632              | 6.25               |
| Mahanagar Gas Ltd., Reg. S  | INR      | 26,622                     | 509,821                | 1.17               |
|   |          |                            | <u>5,613,409</u>       | <u>12.86</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Mandiri Persero Tbk. PT  | IDR      | 4,556,500                  | 1,711,296              | 3.92               |
| Cisarua Mountain Dairy PT Tbk.  | IDR      | 1,107,745                  | 338,243                | 0.77               |

## Schedule of Investments (continued)

### Robeco Asian Stars Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 3,459,700                  | 661,304                | 1.52               |
|   |          |                            | <u>2,710,843</u>       | <u>6.21</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Alliance Global Group, Inc.   | PHP      | 1,370,900                  | 202,563                | 0.47               |
| Bank of the Philippine Islands  | PHP      | 453,491                    | 921,544                | 2.11               |
|   |          |                            | <u>1,124,107</u>       | <u>2.58</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Jardine Cycle & Carriage Ltd.   | SGD      | 19,400                     | 380,771                | 0.87               |
|   |          |                            | <u>380,771</u>         | <u>0.87</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Fila Holdings Corp.   | KRW      | 13,384                     | 389,901                | 0.90               |
| Hyundai Motor Co. Preference  | KRW      | 11,179                     | 1,487,826              | 3.41               |
| KT Corp.  | KRW      | 43,067                     | 1,170,146              | 2.68               |
| LG Chem Ltd. Preference   | KRW      | 2,418                      | 423,347                | 0.97               |
| Samsung Electronics Co. Ltd.  | KRW      | 25,657                     | 1,519,103              | 3.48               |
| SK Hynix, Inc.  | KRW      | 18,803                     | 3,230,592              | 7.40               |
|   |          |                            | <u>8,220,915</u>       | <u>18.84</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Globalwafers Co. Ltd.   | TWD      | 19,000                     | 315,676                | 0.72               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 309,661                    | 2,042,675              | 4.68               |
| Lite-On Technology Corp.  | TWD      | 195,000                    | 637,147                | 1.46               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 92,000                     | 2,739,454              | 6.28               |
|   |          |                            | <u>5,734,952</u>       | <u>13.14</u>       |
| <i>Vietnam</i>  |          |                            |                        |                    |
| FPT Corp.   | VND      | 436,384                    | 2,237,207              | 5.13               |
|   |          |                            | <u>2,237,207</u>       | <u>5.13</u>        |
| Total Equities  |          |                            | <u>42,558,144</u>      | <u>97.52</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>42,558,144</u>      | <u>97.52</u>       |

## Schedule of Investments (continued)

### Robeco Asian Stars Equities

As at 30 June 2024

| 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>42,558,144</b>      | <b>97.52</b>       |
| <b>Fair value Adjustment</b>                                     |          |                            | <b>39,480</b>          | <b>0.09</b>        |
| <b>Cash</b>  |          |                            | <b>916,465</b>         | <b>2.10</b>        |
| <b>Other assets/(liabilities)</b>                                |          |                            | <b>128,660</b>         | <b>0.29</b>        |
| <b>Total net assets</b>  |          |                            | <b>43,642,749</b>      | <b>100.00</b>      |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

## Schedule of Investments (continued)

### Robeco Sustainable Asian Stars Equities

As at 30 June 2024

| 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      | 94,780                     | 855,853                | 4.81               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 377,000                    | 83,055                 | 0.47               |
| ENN Energy Holdings Ltd.  | HKD      | 20,400                     | 168,141                | 0.94               |
| HKT Trust & HKT Ltd. 'SS'   | HKD      | 234,000                    | 262,551                | 1.48               |
| NetEase, Inc.   | HKD      | 19,975                     | 381,468                | 2.14               |
| Tencent Holdings Ltd.   | HKD      | 14,200                     | 677,316                | 3.81               |
|   |          |                            | 2,428,384              | 13.65              |
| <i>China</i>  |          |                            |                        |                    |
| Beijing New Building Materials plc 'A'  | CNY      | 92,000                     | 375,544                | 2.11               |
| China Datang Corp. Renewable Power Co. Ltd. 'H'   | HKD      | 1,219,000                  | 315,391                | 1.77               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 106,600                    | 424,284                | 2.39               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 101,200                    | 338,310                | 1.90               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 352,400                    | 389,529                | 2.19               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 120,700                    | 397,314                | 2.23               |
| Midea Group Co. Ltd. 'A'  | CNY      | 50,500                     | 448,284                | 2.52               |
| NARI Technology Co. Ltd. 'A'  | CNY      | 107,618                    | 369,684                | 2.08               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 164,000                    | 203,755                | 1.15               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 73,000                     | 330,994                | 1.86               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 495,200                    | 235,949                | 1.33               |
| TravelSky Technology Ltd. 'H'   | HKD      | 269,000                    | 315,603                | 1.77               |
|   |          |                            | 4,144,641              | 23.30              |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Overseas Land & Investment Ltd.   | HKD      | 126,000                    | 218,516                | 1.23               |
| Swire Pacific Ltd. 'B'  | HKD      | 190,000                    | 255,040                | 1.43               |
|   |          |                            | 473,556                | 2.66               |
| <i>India</i>  |          |                            |                        |                    |
| Cholamandalam Financial Holdings Ltd.   | INR      | 21,621                     | 376,869                | 2.12               |
| HCL Technologies Ltd.   | INR      | 35,283                     | 617,587                | 3.47               |
| ICICI Bank Ltd., ADR  | USD      | 38,441                     | 1,107,485              | 6.23               |
| Mahanagar Gas Ltd., Reg. S  | INR      | 31,402                     | 601,359                | 3.38               |
|   |          |                            | 2,703,300              | 15.20              |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 2,432,851                  | 683,427                | 3.84               |
| Cisarua Mountain Dairy PT Tbk.  | IDR      | 365,779                    | 111,688                | 0.63               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 1,734,400                  | 331,522                | 1.87               |
|   |          |                            | 1,126,637              | 6.34               |

## Schedule of Investments (continued)

### Robeco Sustainable Asian Stars Equities

As at 30 June 2024

| 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</i>  |          |                            |                          |                      |
| Bank of the Philippine Islands  | PHP      | 207,285                    | 421,226                  | 2.37                 |
|   |          |                            | <u>421,226</u>           | <u>2.37</u>          |
| <i>South Korea</i>  |          |                            |                          |                      |
| Amorepacific Corp.  | KRW      | 1,998                      | 242,837                  | 1.36                 |
| Fila Holdings Corp.   | KRW      | 5,193                      | 151,282                  | 0.85                 |
| Hyundai Mobis Co. Ltd.  | KRW      | 2,712                      | 495,509                  | 2.79                 |
| KT Corp.  | KRW      | 19,576                     | 531,887                  | 2.99                 |
| LG Chem Ltd. Preference   | KRW      | 649                        | 113,628                  | 0.64                 |
| Samsung Electronics Co. Ltd.  | KRW      | 10,393                     | 615,350                  | 3.46                 |
| SK Hynix, Inc.  | KRW      | 7,557                      | 1,298,388                | 7.30                 |
|   |          |                            | <u>3,448,881</u>         | <u>19.39</u>         |
| <i>Taiwan</i>   |          |                            |                          |                      |
| Chroma ATE, Inc.  | TWD      | 68,000                     | 666,554                  | 3.75                 |
| Lite-On Technology Corp.  | TWD      | 68,000                     | 222,185                  | 1.25                 |
| Sino-American Silicon Products, Inc.  | TWD      | 28,000                     | 187,722                  | 1.06                 |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 42,000                     | 1,250,620                | 7.03                 |
|   |          |                            | <u>2,327,081</u>         | <u>13.09</u>         |
| <i>Vietnam</i>  |          |                            |                          |                      |
| FPT Corp.   | VND      | 75,427                     | 386,691                  | 2.17                 |
|   |          |                            | <u>386,691</u>           | <u>2.17</u>          |
| Total Equities  |          |                            | <u>17,460,397</u>        | <u>98.17</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>17,460,397</u>        | <u>98.17</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>17,460,397</u></b> | <b><u>98.17</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>8,940</u></b>      | <b><u>0.05</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>321,051</u></b>    | <b><u>1.81</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(5,132)</u></b>    | <b><u>(0.03)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>17,785,256</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities As at 30 June 2024

| 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>Canada</i>   |          |                            |                        |                    |
| Kinross Gold Corp.  | USD      | 534,800                    | 4,449,536              | 0.31               |
| Teck Resources Ltd. 'B'   | USD      | 205,675                    | 9,851,832              | 0.68               |
|   |          |                            | <u>14,301,368</u>      | <u>0.99</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 438,228                    | 20,675,597             | 1.42               |
|   |          |                            | <u>20,675,597</u>      | <u>1.42</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Allegion plc  | USD      | 57,480                     | 6,791,262              | 0.47               |
| Aon plc 'A'   | USD      | 32,996                     | 9,686,965              | 0.67               |
| CRH plc   | USD      | 284,152                    | 21,305,717             | 1.47               |
| ICON plc  | USD      | 63,127                     | 19,788,421             | 1.36               |
|   |          |                            | <u>57,572,365</u>      | <u>3.97</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Nice Ltd., ADR  | USD      | 43,795                     | 7,531,426              | 0.52               |
|   |          |                            | <u>7,531,426</u>       | <u>0.52</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 40,538                     | 10,908,370             | 0.75               |
|   |          |                            | <u>10,908,370</u>      | <u>0.75</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Flex Ltd.   | USD      | 487,071                    | 14,363,724             | 0.99               |
|   |          |                            | <u>14,363,724</u>      | <u>0.99</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 58,583                     | 14,943,352             | 1.03               |
|   |          |                            | <u>14,943,352</u>      | <u>1.03</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP plc, ADR   | USD      | 204,442                    | 7,380,356              | 0.51               |
| Coca-Cola Europacific Partners plc  | USD      | 129,519                    | 9,438,050              | 0.65               |
|   |          |                            | <u>16,818,406</u>      | <u>1.16</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abbott Laboratories   | USD      | 173,493                    | 18,027,658             | 1.24               |
| AbbVie, Inc.  | USD      | 112,918                    | 19,367,695             | 1.33               |

## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Advanced Micro Devices, Inc.  | USD      | 123,063                    | 19,962,049             | 1.38               |
| Alphabet, Inc. 'A'  | USD      | 344,907                    | 62,824,810             | 4.33               |
| American Express Co.  | USD      | 99,227                     | 22,976,012             | 1.58               |
| Amgen, Inc.   | USD      | 67,182                     | 20,991,016             | 1.45               |
| Applied Materials, Inc.   | USD      | 101,540                    | 23,962,425             | 1.65               |
| Arthur J Gallagher & Co.  | USD      | 43,896                     | 11,382,672             | 0.78               |
| AutoNation, Inc.  | USD      | 66,160                     | 10,544,581             | 0.73               |
| AutoZone, Inc.  | USD      | 8,952                      | 26,534,623             | 1.83               |
| Avantor, Inc.   | USD      | 383,546                    | 8,131,175              | 0.56               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 130,723                    | 53,178,116             | 3.66               |
| Blue Owl Capital, Inc. 'A'  | USD      | 408,662                    | 7,253,751              | 0.50               |
| Booking Holdings, Inc.  | USD      | 3,330                      | 13,191,795             | 0.91               |
| Builders FirstSource, Inc.  | USD      | 73,059                     | 10,112,096             | 0.70               |
| Cencora, Inc.   | USD      | 113,155                    | 25,493,821             | 1.76               |
| Centene Corp.   | USD      | 210,434                    | 13,951,774             | 0.96               |
| CenterPoint Energy, Inc.  | USD      | 296,398                    | 9,182,410              | 0.63               |
| Charles Schwab Corp. (The)  | USD      | 174,405                    | 12,851,904             | 0.89               |
| Cigna Group (The)   | USD      | 56,469                     | 18,666,957             | 1.29               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 136,124                    | 9,256,432              | 0.64               |
| ConocoPhillips  | USD      | 220,476                    | 25,218,045             | 1.74               |
| Corpay, Inc.  | USD      | 52,518                     | 13,991,320             | 0.96               |
| Deere & Co.   | USD      | 21,623                     | 8,079,001              | 0.56               |
| Dell Technologies, Inc. 'C'   | USD      | 121,200                    | 16,714,692             | 1.15               |
| Diamondback Energy, Inc.  | USD      | 203,903                    | 40,819,342             | 2.81               |
| Extra Space Storage, Inc., REIT   | USD      | 62,792                     | 9,758,505              | 0.67               |
| Fidelity National Information Services, Inc.  | USD      | 296,809                    | 22,367,526             | 1.54               |
| FirstEnergy Corp.   | USD      | 276,021                    | 10,563,324             | 0.73               |
| Fortive Corp.   | USD      | 195,435                    | 14,481,734             | 1.00               |
| Goldman Sachs Group, Inc. (The)   | USD      | 37,881                     | 17,134,334             | 1.18               |
| Hewlett Packard Enterprise Co.  | USD      | 419,654                    | 8,884,075              | 0.61               |
| Howmet Aerospace, Inc.  | USD      | 149,135                    | 11,577,350             | 0.80               |
| Huntington Bancshares, Inc.   | USD      | 1,364,781                  | 17,987,814             | 1.24               |
| Intercontinental Exchange, Inc.   | USD      | 96,075                     | 13,151,707             | 0.91               |
| J M Smucker Co. (The)   | USD      | 87,483                     | 9,539,146              | 0.66               |
| JPMorgan Chase & Co.  | USD      | 350,878                    | 70,968,584             | 4.89               |
| Kenvue, Inc.  | USD      | 639,723                    | 11,630,164             | 0.80               |
| Keysight Technologies, Inc.   | USD      | 58,727                     | 8,030,917              | 0.55               |
| Lam Research Corp.  | USD      | 7,733                      | 8,234,485              | 0.57               |
| Lennar Corp. 'A'  | USD      | 94,024                     | 14,091,377             | 0.97               |
| LPL Financial Holdings, Inc.  | USD      | 31,445                     | 8,782,589              | 0.60               |
| Marathon Petroleum Corp.  | USD      | 113,473                    | 19,685,296             | 1.36               |
| Masco Corp.   | USD      | 147,259                    | 9,817,758              | 0.68               |
| McKesson Corp.  | USD      | 34,796                     | 20,322,256             | 1.40               |

## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities

As at 30 June 2024

| 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>   |          |                            |                             |                      |
| MGM Resorts International   | USD      | 277,788                    | 12,344,899                  | 0.85                 |
| Microchip Technology, Inc.  | USD      | 216,018                    | 19,765,647                  | 1.36                 |
| Micron Technology, Inc.   | USD      | 173,775                    | 22,856,626                  | 1.57                 |
| Morgan Stanley  | USD      | 336,355                    | 32,690,342                  | 2.25                 |
| Norfolk Southern Corp.  | USD      | 74,256                     | 15,942,021                  | 1.10                 |
| NOV, Inc.   | USD      | 274,648                    | 5,221,058                   | 0.36                 |
| Olin Corp.  | USD      | 40,532                     | 1,911,084                   | 0.13                 |
| Omnicom Group, Inc.   | USD      | 161,079                    | 14,448,786                  | 1.00                 |
| Oracle Corp.  | USD      | 274,152                    | 38,710,262                  | 2.67                 |
| Phillips 66   | USD      | 128,128                    | 18,087,830                  | 1.25                 |
| QUALCOMM, Inc.  | USD      | 46,559                     | 9,273,622                   | 0.64                 |
| Starbucks Corp.   | USD      | 91,921                     | 7,156,050                   | 0.49                 |
| Take-Two Interactive Software, Inc.   | USD      | 67,912                     | 10,559,637                  | 0.73                 |
| Target Corp.  | USD      | 86,448                     | 12,797,762                  | 0.88                 |
| T-Mobile US, Inc.   | USD      | 95,815                     | 16,880,687                  | 1.16                 |
| Ulta Beauty, Inc.   | USD      | 23,894                     | 9,219,978                   | 0.63                 |
| United Rentals, Inc.  | USD      | 28,021                     | 18,122,021                  | 1.25                 |
| UnitedHealth Group, Inc.  | USD      | 52,716                     | 26,846,150                  | 1.85                 |
| US Foods Holding Corp.  | USD      | 383,140                    | 20,298,757                  | 1.40                 |
| Walmart, Inc.   | USD      | 966,107                    | 65,415,105                  | 4.51                 |
| Wells Fargo & Co.   | USD      | 485,895                    | 28,857,304                  | 1.99                 |
| WESCO International, Inc.   | USD      | 37,852                     | 6,000,299                   | 0.41                 |
| Westinghouse Air Brake Technologies Corp.   | USD      | 96,351                     | 15,228,276                  | 1.05                 |
| WillScot Mobile Mini Holdings Corp.   | USD      | 216,016                    | 8,130,842                   | 0.56                 |
|   |          |                            | <u>1,266,440,158</u>        | <u>87.27</u>         |
| Total Equities  |          |                            | <u>1,423,554,766</u>        | <u>98.10</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,423,554,766</u>        | <u>98.10</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>1,423,554,766</u></b> | <b><u>98.10</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>29,508,242</u></b>    | <b><u>2.03</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(1,953,593)</u></b>   | <b><u>(0.13)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>1,451,109,415</u></b> | <b><u>100.00</u></b> |



## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 109,674          | USD           | 117,176     | 01/07/2024    | J.P. Morgan  | 367                        | –               |
| EUR   | 59,706           | USD           | 63,951      | 02/07/2024    | HSBC         | 39                         | –               |
| USD   | 536,164          | EUR           | 500,209     | 03/07/2024    | Barclays     | 39                         | –               |
| USD   | 485,787          | EUR           | 451,911     | 15/07/2024    | Barclays     | 1,153                      | –               |
| USD   | 337,218          | EUR           | 314,300     | 15/07/2024    | HSBC         | 160                        | –               |
| USD   | 1,962,573        | EUR           | 1,826,716   | 15/07/2024    | HSBC         | 3,582                      | –               |
| USD   | 3,477,142        | EUR           | 3,210,526   | 15/07/2024    | J.P. Morgan  | 34,139                     | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>39,479</b>              | <b>–</b>        |
| EUR   | 10,255           | USD           | 10,992      | 03/07/2024    | Barclays     | (1)                        | –               |
| EUR   | 261,111,332      | USD           | 280,994,393 | 15/07/2024    | Barclays     | (975,728)                  | (0.07)          |
| EUR   | 2,547,602        | USD           | 2,734,078   | 15/07/2024    | HSBC         | (2,002)                    | –               |
| EUR   | 4,421,096        | USD           | 4,757,126   | 15/07/2024    | J.P. Morgan  | (15,894)                   | –               |
| USD   | 4,393,882        | EUR           | 4,102,615   | 15/07/2024    | Barclays     | (5,807)                    | –               |
| USD   | 1,104,308        | EUR           | 1,031,725   | 15/07/2024    | BNP Paribas  | (2,125)                    | –               |
| USD   | 269,193          | EUR           | 251,469     | 15/07/2024    | HSBC         | (485)                      | –               |
| USD   | 117,252          | EUR           | 109,674     | 15/07/2024    | J.P. Morgan  | (364)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,002,406)</b>         | <b>(0.07)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(962,927)</b>           | <b>(0.07)</b>   |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2024

| 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 Group Ltd.  | USD      | 11,836                     | 4,509,753              | 0.69               |
|   |          |                            | <u>4,509,753</u>       | <u>0.69</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| RB Global, Inc.   | USD      | 74,851                     | 5,715,622              | 0.88               |
| Teck Resources Ltd. 'B'   | USD      | 38,866                     | 1,861,682              | 0.29               |
|   |          |                            | <u>7,577,304</u>       | <u>1.17</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Allegion plc  | USD      | 46,978                     | 5,550,451              | 0.86               |
| Aon plc 'A'   | USD      | 10,478                     | 3,076,131              | 0.47               |
| ICON plc  | USD      | 28,135                     | 8,819,478              | 1.36               |
| nVent Electric plc  | USD      | 61,720                     | 4,728,369              | 0.73               |
| Weatherford International plc   | USD      | 46,099                     | 5,644,823              | 0.87               |
|   |          |                            | <u>27,819,252</u>      | <u>4.29</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 49,948                     | 8,241,420              | 1.27               |
|   |          |                            | <u>8,241,420</u>       | <u>1.27</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 24,533                     | 4,750,815              | 0.73               |
|   |          |                            | <u>4,750,815</u>       | <u>0.73</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 10,591                     | 2,849,932              | 0.44               |
|   |          |                            | <u>2,849,932</u>       | <u>0.44</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Flex Ltd.   | USD      | 218,124                    | 6,432,477              | 0.99               |
|   |          |                            | <u>6,432,477</u>       | <u>0.99</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Garmin Ltd.   | USD      | 30,717                     | 5,004,414              | 0.77               |
| TE Connectivity Ltd.  | USD      | 32,749                     | 4,926,432              | 0.76               |
|   |          |                            | <u>9,930,846</u>       | <u>1.53</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Coca-Cola Europacific Partners plc  | USD      | 56,926                     | 4,148,197              | 0.64               |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
|   |          |                            | 4,148,197              | 0.64               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Advanced Drainage Systems, Inc.   | USD      | 30,249                     | 4,851,637              | 0.75               |
| Affiliated Managers Group, Inc.   | USD      | 15,832                     | 2,473,433              | 0.38               |
| Alaska Air Group, Inc.  | USD      | 85,260                     | 3,444,504              | 0.53               |
| Ally Financial, Inc.  | USD      | 109,767                    | 4,354,457              | 0.67               |
| American Electric Power Co., Inc.   | USD      | 44,719                     | 3,923,645              | 0.60               |
| American Homes 4 Rent, REIT 'A'   | USD      | 63,410                     | 2,356,316              | 0.36               |
| Ameriprise Financial, Inc.  | USD      | 31,038                     | 13,259,123             | 2.04               |
| AMETEK, Inc.  | USD      | 62,531                     | 10,424,543             | 1.61               |
| Ares Management Corp. 'A'   | USD      | 24,364                     | 3,247,234              | 0.50               |
| Arrow Electronics, Inc.   | USD      | 26,112                     | 3,153,285              | 0.49               |
| ASGN, Inc.  | USD      | 21,910                     | 1,931,805              | 0.30               |
| Atkore, Inc.  | USD      | 17,046                     | 2,300,017              | 0.35               |
| AutoZone, Inc.  | USD      | 3,704                      | 10,979,026             | 1.69               |
| Avantor, Inc.   | USD      | 147,072                    | 3,117,926              | 0.48               |
| Avery Dennison Corp.  | USD      | 22,104                     | 4,833,040              | 0.74               |
| Ball Corp.  | USD      | 97,491                     | 5,851,410              | 0.90               |
| Beacon Roofing Supply, Inc.   | USD      | 37,279                     | 3,373,749              | 0.52               |
| Boyd Gaming Corp.   | USD      | 37,061                     | 2,042,061              | 0.31               |
| Builders FirstSource, Inc.  | USD      | 15,329                     | 2,121,687              | 0.33               |
| BWX Technologies, Inc.  | USD      | 44,272                     | 4,205,840              | 0.65               |
| Carlyle Group, Inc. (The)   | USD      | 109,434                    | 4,393,775              | 0.68               |
| CDW Corp.   | USD      | 8,711                      | 1,949,870              | 0.30               |
| Cencora, Inc.   | USD      | 46,567                     | 10,491,545             | 1.62               |
| Centene Corp.   | USD      | 37,984                     | 2,518,339              | 0.39               |
| CenterPoint Energy, Inc.  | USD      | 276,759                    | 8,573,994              | 1.32               |
| CF Industries Holdings, Inc.  | USD      | 65,998                     | 4,891,772              | 0.75               |
| Chord Energy Corp.  | USD      | 28,356                     | 4,754,734              | 0.73               |
| Churchill Downs, Inc.   | USD      | 29,976                     | 4,184,650              | 0.64               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 43,482                     | 2,956,776              | 0.46               |
| Commercial Metals Co.   | USD      | 72,517                     | 3,987,710              | 0.61               |
| Constellation Brands, Inc. 'A'  | USD      | 23,426                     | 6,027,041              | 0.93               |
| Corteva, Inc.   | USD      | 65,481                     | 3,532,045              | 0.54               |
| Curtiss-Wright Corp.  | USD      | 24,089                     | 6,527,637              | 1.01               |
| Darden Restaurants, Inc.  | USD      | 13,247                     | 2,004,536              | 0.31               |
| Dell Technologies, Inc. 'C'   | USD      | 44,908                     | 6,193,262              | 0.95               |
| Diamondback Energy, Inc.  | USD      | 23,185                     | 4,641,405              | 0.72               |
| Discover Financial Services   | USD      | 20,461                     | 2,676,503              | 0.41               |
| Dover Corp.   | USD      | 36,754                     | 6,632,259              | 1.02               |
| DTE Energy Co.  | USD      | 49,492                     | 5,494,107              | 0.85               |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| DuPont de Nemours, Inc.   | USD      | 34,490                     | 2,776,100              | 0.43               |
| East West Bancorp, Inc.   | USD      | 36,114                     | 2,644,628              | 0.41               |
| EastGroup Properties, Inc., REIT  | USD      | 20,685                     | 3,518,518              | 0.54               |
| eBay, Inc.  | USD      | 80,189                     | 4,307,753              | 0.66               |
| Entergy Corp.   | USD      | 41,822                     | 4,474,954              | 0.69               |
| EQT Corp.   | USD      | 105,857                    | 3,914,592              | 0.60               |
| Equifax, Inc.   | USD      | 17,217                     | 4,174,434              | 0.64               |
| Equity LifeStyle Properties, Inc., REIT   | USD      | 71,911                     | 4,683,563              | 0.72               |
| Equity Residential, REIT  | USD      | 58,838                     | 4,079,827              | 0.63               |
| Essex Property Trust, Inc., REIT  | USD      | 15,247                     | 4,150,233              | 0.64               |
| Evercore, Inc. 'A'  | USD      | 27,886                     | 5,812,279              | 0.90               |
| Expedia Group, Inc.   | USD      | 20,662                     | 2,603,205              | 0.40               |
| Expeditors International of Washington, Inc.  | USD      | 46,283                     | 5,775,656              | 0.89               |
| Extra Space Storage, Inc., REIT   | USD      | 28,822                     | 4,479,227              | 0.69               |
| Fidelity National Information Services, Inc.  | USD      | 40,063                     | 3,019,148              | 0.47               |
| Fifth Third Bancorp   | USD      | 244,656                    | 8,927,497              | 1.38               |
| First American Financial Corp.  | USD      | 65,622                     | 3,540,307              | 0.55               |
| FirstEnergy Corp.   | USD      | 77,855                     | 2,979,511              | 0.46               |
| Fortive Corp.   | USD      | 66,902                     | 4,957,438              | 0.76               |
| Freeport-McMoRan, Inc.  | USD      | 119,414                    | 5,803,520              | 0.89               |
| Frontdoor, Inc.   | USD      | 102,925                    | 3,477,836              | 0.54               |
| Gen Digital, Inc.   | USD      | 88,060                     | 2,199,739              | 0.34               |
| Generac Holdings, Inc.  | USD      | 19,939                     | 2,636,335              | 0.41               |
| Gentex Corp.  | USD      | 142,397                    | 4,800,203              | 0.74               |
| H&R Block, Inc.   | USD      | 71,292                     | 3,866,165              | 0.60               |
| Halliburton Co.   | USD      | 191,663                    | 6,474,376              | 1.00               |
| Harley-Davidson, Inc.   | USD      | 89,292                     | 2,994,854              | 0.46               |
| Howmet Aerospace, Inc.  | USD      | 106,126                    | 8,238,561              | 1.27               |
| Huntington Bancshares, Inc.   | USD      | 567,335                    | 7,477,475              | 1.15               |
| Huntington Ingalls Industries, Inc.   | USD      | 14,454                     | 3,560,454              | 0.55               |
| InterDigital, Inc.  | USD      | 20,839                     | 2,428,994              | 0.37               |
| Invitation Homes, Inc., REIT  | USD      | 69,346                     | 2,488,828              | 0.38               |
| ITT, Inc.   | USD      | 18,345                     | 2,369,807              | 0.37               |
| Jacobs Solutions, Inc.  | USD      | 24,742                     | 3,456,705              | 0.53               |
| Keysight Technologies, Inc.   | USD      | 21,123                     | 2,888,570              | 0.45               |
| Lamar Advertising Co., REIT 'A'   | USD      | 55,805                     | 6,670,372              | 1.03               |
| Landstar System, Inc.   | USD      | 25,426                     | 4,690,588              | 0.72               |
| Lear Corp.  | USD      | 22,151                     | 2,529,866              | 0.39               |
| Leidos Holdings, Inc.   | USD      | 25,554                     | 3,727,818              | 0.57               |
| LPL Financial Holdings, Inc.  | USD      | 24,963                     | 6,972,166              | 1.07               |
| Markel Group, Inc.  | USD      | 3,341                      | 5,264,280              | 0.81               |
| Marriott International, Inc. 'A'  | USD      | 9,180                      | 2,219,449              | 0.34               |
| Masco Corp.   | USD      | 116,775                    | 7,785,389              | 1.20               |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Microchip Technology, Inc.  | USD      | 41,581                     | 3,804,661              | 0.59               |
| Molina Healthcare, Inc.   | USD      | 21,354                     | 6,348,544              | 0.98               |
| Mosaic Co. (The)  | USD      | 105,580                    | 3,051,262              | 0.47               |
| NetApp, Inc.  | USD      | 26,876                     | 3,461,629              | 0.53               |
| Norfolk Southern Corp.  | USD      | 32,143                     | 6,900,781              | 1.06               |
| NVR, Inc.   | USD      | 594                        | 4,507,605              | 0.69               |
| Olin Corp.  | USD      | 62,330                     | 2,938,859              | 0.45               |
| Otis Worldwide Corp.  | USD      | 42,735                     | 4,113,671              | 0.63               |
| Packaging Corp. of America  | USD      | 31,170                     | 5,690,395              | 0.88               |
| Parker-Hannifin Corp.   | USD      | 20,074                     | 10,153,630             | 1.56               |
| Phillips 66   | USD      | 37,805                     | 5,336,932              | 0.82               |
| PPG Industries, Inc.  | USD      | 36,941                     | 4,650,502              | 0.72               |
| Ralph Lauren Corp. 'A'  | USD      | 19,381                     | 3,392,838              | 0.52               |
| Range Resources Corp.   | USD      | 136,268                    | 4,569,066              | 0.70               |
| Regency Centers Corp., REIT   | USD      | 90,209                     | 5,611,000              | 0.86               |
| Resideo Technologies, Inc.  | USD      | 124,178                    | 2,428,922              | 0.37               |
| Rexford Industrial Realty, Inc., REIT   | USD      | 62,298                     | 2,777,868              | 0.43               |
| Robert Half, Inc.   | USD      | 62,709                     | 4,012,122              | 0.62               |
| Rocket Cos., Inc. 'A'   | USD      | 209,374                    | 2,868,424              | 0.44               |
| Ross Stores, Inc.   | USD      | 40,890                     | 5,942,135              | 0.92               |
| Science Applications International Corp.  | USD      | 40,220                     | 4,727,861              | 0.73               |
| Simon Property Group, Inc., REIT  | USD      | 50,183                     | 7,617,779              | 1.17               |
| SLM Corp.   | USD      | 157,396                    | 3,272,263              | 0.50               |
| Synchrony Financial   | USD      | 114,835                    | 5,419,064              | 0.84               |
| Take-Two Interactive Software, Inc.   | USD      | 22,571                     | 3,509,565              | 0.54               |
| Tempur Sealy International, Inc.  | USD      | 91,935                     | 4,352,203              | 0.67               |
| Teradyne, Inc.  | USD      | 45,033                     | 6,677,944              | 1.03               |
| Textron, Inc.   | USD      | 105,828                    | 9,086,392              | 1.40               |
| Tidewater, Inc.   | USD      | 20,461                     | 1,948,092              | 0.30               |
| Travelers Cos., Inc. (The)  | USD      | 20,658                     | 4,200,598              | 0.65               |
| TripAdvisor, Inc.   | USD      | 80,777                     | 1,438,638              | 0.22               |
| US Foods Holding Corp.  | USD      | 91,464                     | 4,845,763              | 0.75               |
| VICI Properties, Inc., REIT 'A'   | USD      | 185,468                    | 5,311,804              | 0.82               |
| Voya Financial, Inc.  | USD      | 51,901                     | 3,692,756              | 0.57               |
| Wyndham Hotels & Resorts, Inc.  | USD      | 62,209                     | 4,603,466              | 0.71               |
| Zebra Technologies Corp. 'A'  | USD      | 25,930                     | 8,010,555              | 1.23               |
| Zimmer Biomet Holdings, Inc.  | USD      | 43,056                     | 4,672,868              | 0.72               |
|   |          |                            | <u>546,466,375</u>     | <u>84.17</u>       |
| Total Equities  |          |                            | <u>622,726,371</u>     | <u>95.92</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>622,726,371</u>     | <u>95.92</u>       |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2024

| <b>Investments</b>  | <b>Currency</b> | <b>Quantity/<br/>Nominal Value</b> | <b>Market<br/>Value<br/>USD</b> | <b>% of Net<br/>Assets</b> |
|---|-----------------|------------------------------------|---------------------------------|----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |                 |                                    |                                 |                            |
| Equities (continued)  |                 |                                    |                                 |                            |
| <i>United States of America (continued)</i>   |                 |                                    |                                 |                            |
| <b>Total Investments</b>  |                 |                                    | <b>622,726,371</b>              | <b>95.92</b>               |
| <b>Cash</b>   |                 |                                    | <b>15,464,850</b>               | <b>2.38</b>                |
| <b>Other assets/(liabilities)</b>   |                 |                                    | <b>11,023,559</b>               | <b>1.70</b>                |
| <b>Total net assets</b>   |                 |                                    | <b>649,214,780</b>              | <b>100.00</b>              |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 6,507            | USD           | 6,952       | 01/07/2024    | J.P. Morgan  | 22                         | –               |
| EUR   | 146,018          | USD           | 156,399     | 02/07/2024    | HSBC         | 95                         | –               |
| EUR   | 5,043            | USD           | 5,404       | 15/07/2024    | Barclays     | 5                          | –               |
| EUR   | 215,827          | USD           | 231,227     | 15/07/2024    | Barclays     | 228                        | –               |
| EUR   | 139,458          | USD           | 149,093     | 15/07/2024    | J.P. Morgan  | 463                        | –               |
| USD   | 66,611           | CHF           | 59,220      | 15/07/2024    | HSBC         | 603                        | –               |
| USD   | 38,979           | CHF           | 34,748      | 15/07/2024    | J.P. Morgan  | 248                        | –               |
| USD   | 4,365            | EUR           | 4,072       | 03/07/2024    | Barclays     | –                          | –               |
| USD   | 166,126          | EUR           | 154,712     | 15/07/2024    | Barclays     | 212                        | –               |
| USD   | 27,445           | EUR           | 25,580      | 15/07/2024    | HSBC         | 13                         | –               |
| USD   | 5,439            | EUR           | 5,007       | 15/07/2024    | HSBC         | 70                         | –               |
| USD   | 576,471          | EUR           | 531,776     | 15/07/2024    | J.P. Morgan  | 6,189                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>8,148</b>               | <b>–</b>        |
| CHF   | 1,313,360        | USD           | 1,470,040   | 15/07/2024    | Barclays     | (6,150)                    | –               |
| CHF   | 11,203           | USD           | 12,631      | 15/07/2024    | HSBC         | (144)                      | –               |
| CHF   | 33,927           | USD           | 38,177      | 15/07/2024    | J.P. Morgan  | (361)                      | –               |
| EUR   | 105,095          | USD           | 112,649     | 03/07/2024    | Barclays     | (8)                        | –               |
| EUR   | 587,508          | USD           | 629,737     | 03/07/2024    | HSBC         | (46)                       | –               |
| EUR   | 52,793,853       | USD           | 56,814,269  | 15/07/2024    | Barclays     | (197,560)                  | (0.03)          |
| EUR   | 326              | USD           | 350         | 15/07/2024    | HSBC         | –                          | –               |
| EUR   | 482,254          | USD           | 518,441     | 15/07/2024    | HSBC         | (1,267)                    | –               |
| EUR   | 1,012,705        | USD           | 1,090,802   | 15/07/2024    | J.P. Morgan  | (4,766)                    | –               |
| USD   | 148,997          | EUR           | 139,458     | 01/07/2024    | J.P. Morgan  | (467)                      | –               |
| USD   | 551,066          | EUR           | 514,496     | 02/07/2024    | J.P. Morgan  | (345)                      | –               |
| USD   | 107,822          | EUR           | 100,544     | 15/07/2024    | Barclays     | (3)                        | –               |
| USD   | 1,336,043        | EUR           | 1,247,840   | 15/07/2024    | Barclays     | (2,154)                    | –               |
| USD   | 455,470          | EUR           | 425,656     | 15/07/2024    | BNP Paribas  | (1,008)                    | –               |
| USD   | 211,245          | EUR           | 197,184     | 15/07/2024    | HSBC         | (217)                      | –               |
| USD   | 6,957            | EUR           | 6,507       | 15/07/2024    | J.P. Morgan  | (22)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(214,518)</b>           | <b>(0.03)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(206,370)</b>           | <b>(0.03)</b>   |

## Schedule of Investments (continued)

### Robeco Chinese A-share Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Advanced Micro-Fabrication Equipment, Inc. China 'A'  | CNY      | 207,135                    | 29,400,027             | 3.09               |
| Anhui Heli Co. Ltd. 'A'   | CNY      | 759,692                    | 16,518,471             | 1.73               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 4,217,400                  | 31,485,359             | 3.31               |
| Bank of Ningbo Co. Ltd. 'A'   | CNY      | 440,300                    | 9,759,538              | 1.02               |
| Beijing Kingsoft Office Software, Inc. 'A'  | CNY      | 39,159                     | 8,951,340              | 0.94               |
| Beijing New Building Materials plc 'A'  | CNY      | 545,400                    | 16,254,040             | 1.71               |
| Beijing Roborock Technology Co. Ltd. 'A'  | CNY      | 24,866                     | 9,809,148              | 1.03               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 3,587,100                  | 14,741,505             | 1.55               |
| BYD Co. Ltd. 'A'  | CNY      | 85,391                     | 21,471,443             | 2.26               |
| China Construction Bank Corp. 'A'   | CNY      | 7,078,400                  | 52,631,029             | 5.53               |
| China Merchants Expressway Network & Technology Holdings Co. Ltd. 'A'                         | CNY      | 1,251,600                  | 14,915,070             | 1.57               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 1,491,200                  | 12,346,338             | 1.30               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 1,194,200                  | 33,429,757             | 3.51               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 1,846,900                  | 53,668,161             | 5.64               |
| Chongqing Taiji Industry Group Co. Ltd. 'A'   | CNY      | 246,500                    | 7,162,923              | 0.75               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 218,237                    | 39,477,379             | 4.15               |
| CRRC Corp. Ltd. 'A'   | CNY      | 2,585,300                  | 19,508,592             | 2.05               |
| Dongfang Electric Corp. Ltd. 'A'  | CNY      | 543,300                    | 10,071,893             | 1.06               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 1,062,300                  | 29,246,425             | 3.07               |
| Goneo Group Co. Ltd. 'A'  | CNY      | 181,558                    | 14,068,813             | 1.48               |
| Guangdong Haid Group Co. Ltd. 'A'   | CNY      | 210,100                    | 9,932,549              | 1.04               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 655,373                    | 18,688,566             | 1.96               |
| Hangzhou First Applied Material Co. Ltd. 'A'  | CNY      | 407,758                    | 6,022,750              | 0.63               |
| Hubei Xingfa Chemicals Group Co. Ltd. 'A'   | CNY      | 768,869                    | 14,740,281             | 1.55               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 444,200                    | 11,533,101             | 1.21               |
| Jiangsu Hengrui Pharmaceuticals Co. Ltd. 'A'  | CNY      | 695,669                    | 26,883,572             | 2.82               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 38,077                     | 56,141,411             | 5.90               |
| Lao Feng Xiang Co. Ltd. 'A'   | CNY      | 173,100                    | 10,120,931             | 1.06               |
| Luxshare Precision Industry Co. Ltd. 'A'  | CNY      | 686,311                    | 27,108,098             | 2.85               |
| Midea Group Co. Ltd. 'A'  | CNY      | 107,300                    | 6,953,997              | 0.73               |
| Milkyway Intelligent Supply Chain Service Group Co. Ltd. 'A'                                  | CNY      | 242,200                    | 13,024,627             | 1.37               |
| Nanjing Cosmos Chemical Co. Ltd. 'A'  | CNY      | 616,656                    | 19,833,697             | 2.08               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 476,528                    | 19,803,593             | 2.08               |
| Piotech, Inc. 'A'   | CNY      | 96,389                     | 11,632,731             | 1.22               |
| Poly Developments and Holdings Group Co. Ltd. 'A'   | CNY      | 786,400                    | 6,921,858              | 0.73               |
| Shandong Gold Mining Co. Ltd. 'A'   | CNY      | 1,161,980                  | 31,967,387             | 3.36               |
| Shenzhen Fuanna Bedding and Furnishing Co. Ltd. 'A'   | CNY      | 1,022,900                  | 10,329,381             | 1.08               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 46,337                     | 3,563,620              | 0.37               |
| Sieyuan Electric Co. Ltd. 'A'   | CNY      | 208,300                    | 14,002,012             | 1.47               |
| Spring Airlines Co. Ltd. 'A'  | CNY      | 231,180                    | 13,084,739             | 1.37               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 215,537                    | 13,433,793             | 1.41               |
| Tsingtao Brewery Co. Ltd. 'A'   | CNY      | 127,900                    | 9,351,859              | 0.98               |



## Schedule of Investments (continued)

### Robeco Chinese A-share Equities

As at 30 June 2024

| 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>  |          |                            |                           |                      |
| Weichai Power Co. Ltd. 'A'  | CNY      | 635,200                    | 10,365,054                | 1.09                 |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 146,500                    | 18,847,699                | 1.98                 |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 234,700                    | 9,241,945                 | 0.97                 |
| Wuxi NCE Power Co. Ltd. 'A'   | CNY      | 617,296                    | 18,973,523                | 1.99                 |
| Yunnan Aluminium Co. Ltd. 'A'   | CNY      | 1,024,600                  | 13,908,642                | 1.46                 |
| Yutong Bus Co. Ltd. 'A'   | CNY      | 828,700                    | 21,482,860                | 2.26                 |
| Zhongji Innolight Co. Ltd. 'A'  | CNY      | 274,836                    | 38,075,879                | 4.00                 |
|   |          |                            | <u>930,887,406</u>        | <u>97.77</u>         |
| Total Equities  |          |                            | <u>930,887,406</u>        | <u>97.77</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>930,887,406</u>        | <u>97.77</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>930,887,406</u></b> | <b><u>97.77</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(5,604,724)</u></b> | <b><u>(0.59)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>27,902,943</u></b>  | <b><u>2.93</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(1,096,428)</u></b> | <b><u>(0.11)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>952,089,197</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| 37 Interactive Entertainment Network Technology Group Co. Ltd. 'A'                            | CNY      | 20,100                     | 263,561                | 0.03               |
| Advanced Micro-Fabrication Equipment, Inc. China 'A'  | CNY      | 11,579                     | 1,643,483              | 0.19               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 3,792,000                  | 11,843,547             | 1.39               |
| Aluminum Corp. of China Ltd. 'A'  | CNY      | 294,700                    | 2,259,330              | 0.26               |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 38,500                     | 912,565                | 0.11               |
| Anhui Construction Engineering Group Co. Ltd. 'A'   | CNY      | 345,800                    | 1,494,062              | 0.17               |
| Anhui Expressway Co. Ltd. 'A'   | CNY      | 110,200                    | 1,546,867              | 0.18               |
| Anhui Gujing Distillery Co. Ltd. 'A'  | CNY      | 21,500                     | 4,559,739              | 0.53               |
| Anhui Heli Co. Ltd. 'A'   | CNY      | 84,500                     | 1,837,338              | 0.22               |
| Anhui Truchum Advanced Materials & Technology Co. Ltd. 'A'                                    | CNY      | 246,300                    | 1,630,891              | 0.19               |
| Anhui Yingjia Distillery Co. Ltd. 'A'   | CNY      | 60,200                     | 3,478,078              | 0.41               |
| Anker Innovations Technology Co. Ltd. 'A'   | CNY      | 59,990                     | 4,292,348              | 0.50               |
| APT Medical, Inc. 'A'   | CNY      | 4,095                      | 1,876,675              | 0.22               |
| Avary Holding Shenzhen Co. Ltd. 'A'   | CNY      | 136,800                    | 5,465,218              | 0.64               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 1,121,460                  | 6,580,694              | 0.77               |
| Bank of Changsha Co. Ltd. 'A'   | CNY      | 271,100                    | 2,228,219              | 0.26               |
| Bank of Chengdu Co. Ltd. 'A'  | CNY      | 48,200                     | 735,665                | 0.09               |
| Bank of China Ltd. 'A'  | CNY      | 482,700                    | 2,240,755              | 0.26               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 1,185,600                  | 8,898,849              | 1.04               |
| Bank of Guiyang Co. Ltd. 'A'  | CNY      | 63,800                     | 337,836                | 0.04               |
| Bank of Hangzhou Co. Ltd. 'A'   | CNY      | 382,140                    | 5,010,811              | 0.59               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 350,500                    | 2,616,688              | 0.31               |
| Bank of Nanjing Co. Ltd. 'A'  | CNY      | 571,900                    | 5,970,500              | 0.70               |
| Bank of Qingdao Co. Ltd. 'A'  | CNY      | 535,600                    | 1,813,617              | 0.21               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 822,018                    | 5,996,433              | 0.70               |
| Bank of Suzhou Co. Ltd. 'A'   | CNY      | 569,640                    | 4,292,762              | 0.50               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 1,053,900                  | 7,042,001              | 0.82               |
| Baoxiniao Holding Co. Ltd. 'A'  | CNY      | 300,000                    | 1,639,816              | 0.19               |
| Beijing Enlight Media Co. Ltd. 'A'  | CNY      | 455,600                    | 3,849,947              | 0.45               |
| Beijing Gehua CATV Network Co. Ltd. 'A'   | CNY      | 145,900                    | 876,661                | 0.10               |
| Beijing New Building Materials plc 'A'  | CNY      | 150,600                    | 4,488,189              | 0.53               |
| Beijing Roborock Technology Co. Ltd. 'A'  | CNY      | 12,313                     | 4,857,236              | 0.57               |
| Beijing Ultrapower Software Co. Ltd. 'A'  | CNY      | 159,200                    | 1,298,895              | 0.15               |
| Beijing Urban Construction Investment & Development Co. Ltd. 'A'                              | CNY      | 438,300                    | 1,647,093              | 0.19               |
| Beijing Yanjing Brewery Co. Ltd. 'A'  | CNY      | 280,000                    | 2,484,241              | 0.29               |
| Beijing-Shanghai High Speed Railway Co. Ltd. 'A'  | CNY      | 413,100                    | 2,228,972              | 0.26               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 1,717,800                  | 7,059,451              | 0.83               |
| BYD Co. Ltd. 'H'  | HKD      | 51,000                     | 11,064,331             | 1.30               |
| CGN Power Co. Ltd. 'A'  | CNY      | 318,100                    | 1,479,857              | 0.17               |
| Chacha Food Co. Ltd. 'A'  | CNY      | 10,800                     | 305,910                | 0.04               |
| Changchun High-Tech Industry Group Co. Ltd. 'A'   | CNY      | 43,900                     | 4,047,998              | 0.47               |
| Changhong Meiling Co. Ltd. 'A'  | CNY      | 171,500                    | 1,306,196              | 0.15               |
| Changjiang Securities Co. Ltd. 'A'  | CNY      | 89,100                     | 432,414                | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Cheng De Lolo Co. Ltd. 'A'  | CNY      | 200,590                    | 1,584,189              | 0.19               |
| Chengdu Kanghong Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 76,700                     | 1,668,508              | 0.20               |
| Chengdu Xingrong Environment Co. Ltd. 'A'   | CNY      | 259,000                    | 1,957,008              | 0.23               |
| China Construction Bank Corp. 'A'   | CNY      | 718,000                    | 5,338,647              | 0.63               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 361,100                    | 1,150,169              | 0.13               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 569,551                    | 19,566,212             | 2.29               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 570,800                    | 2,173,693              | 0.25               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 422,700                    | 3,499,730              | 0.41               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 355,800                    | 6,341,556              | 0.74               |
| China Railway Group Ltd. 'A'  | CNY      | 720,500                    | 4,720,159              | 0.55               |
| China Resources Double Crane Pharmaceutical Co. Ltd. 'A'  | CNY      | 88,100                     | 1,733,260              | 0.20               |
| China State Construction Engineering Corp. Ltd. 'A'   | CNY      | 933,400                    | 4,980,092              | 0.58               |
| China United Network Communications Ltd. 'A'  | CNY      | 1,009,000                  | 4,765,013              | 0.56               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 409,536                    | 11,900,506             | 1.39               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'  | CNY      | 131,500                    | 1,960,806              | 0.23               |
| Chongqing Changan Automobile Co. Ltd. 'A'   | CNY      | 380,290                    | 5,131,756              | 0.60               |
| Chongqing Rural Commercial Bank Co. Ltd. 'A'  | CNY      | 868,000                    | 4,378,229              | 0.51               |
| Chongqing Zhifei Biological Products Co. Ltd. 'A'   | CNY      | 170,200                    | 4,793,555              | 0.56               |
| CMOC Group Ltd. 'A'   | CNY      | 823,400                    | 7,032,421              | 0.82               |
| CNOOC Energy Technology & Services Ltd. 'A'   | CNY      | 820,300                    | 3,395,822              | 0.40               |
| CNSIG Inner Mongolia Chemical Industry Co. Ltd. 'A'   | CNY      | 250,000                    | 1,723,214              | 0.20               |
| COFCO Sugar Holding Co. Ltd. 'A'  | CNY      | 188,700                    | 1,818,300              | 0.21               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 102,040                    | 18,458,244             | 2.16               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 511,920                    | 7,967,619              | 0.93               |
| CRRC Corp. Ltd. 'A'   | CNY      | 834,300                    | 6,295,601              | 0.74               |
| CSPC Innovation Pharmaceutical Co. Ltd. 'A'   | CNY      | 10,760                     | 272,775                | 0.03               |
| Dashang Co. Ltd. 'A'  | CNY      | 82,720                     | 1,397,183              | 0.16               |
| Dazzle Fashion Co. Ltd. 'A'   | CNY      | 21,500                     | 265,284                | 0.03               |
| Dong-E-E-Jiao Co. Ltd. 'A'  | CNY      | 66,300                     | 4,170,258              | 0.49               |
| Eastroc Beverage Group Co. Ltd. 'A'   | CNY      | 6,500                      | 1,409,092              | 0.17               |
| Edan Instruments, Inc. 'A'  | CNY      | 97,500                     | 841,536                | 0.10               |
| Electric Connector Technology Co. Ltd. 'A'  | CNY      | 12,700                     | 513,368                | 0.06               |
| Eoptolink Technology, Inc. Ltd. 'A'   | CNY      | 16,700                     | 1,771,127              | 0.21               |
| Everbright Securities Co. Ltd. 'A'  | CNY      | 181,700                    | 2,669,177              | 0.31               |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 709,300                    | 4,318,945              | 0.51               |
| Foxconn Industrial Internet Co. Ltd. 'A'  | CNY      | 431,100                    | 11,868,713             | 1.39               |
| Fuyao Glass Industry Group Co. Ltd. 'A'   | CNY      | 102,200                    | 4,918,826              | 0.58               |
| GoerTek, Inc. 'A'   | CNY      | 264,400                    | 5,183,150              | 0.61               |
| Goneo Group Co. Ltd. 'A'  | CNY      | 54,009                     | 4,185,123              | 0.49               |
| Great Wall Motor Co. Ltd. 'A'   | CNY      | 128,200                    | 3,258,994              | 0.38               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 157,000                    | 6,187,031              | 0.72               |
| Guangdong HybriBio Biotech Co. Ltd. 'A'   | CNY      | 100,950                    | 466,594                | 0.05               |
| Guangdong Tapai Group Co. Ltd. 'A'  | CNY      | 222,700                    | 1,635,734              | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities

As at 30 June 2024

| 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 Baiyunshan Pharmaceutical Holdings Co. Ltd. 'A'   | CNY      | 105,500                    | 3,109,135              | 0.36               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 263,500                    | 7,513,946              | 0.88               |
| Hangcha Group Co. Ltd. 'A'  | CNY      | 85,680                     | 1,690,815              | 0.20               |
| Hangzhou Robam Appliances Co. Ltd. 'A'  | CNY      | 120,200                    | 2,669,143              | 0.31               |
| HBIS Resources Co. Ltd. 'A'   | CNY      | 87,200                     | 1,508,776              | 0.18               |
| Hebei Yangyuan Zhihui Beverage Co. Ltd. 'A'   | CNY      | 120,340                    | 2,571,891              | 0.30               |
| Henan Lingrui Pharmaceutical Co. 'A'  | CNY      | 72,600                     | 1,766,064              | 0.21               |
| Henan Pinggao Electric Co. Ltd. 'A'   | CNY      | 104,800                    | 2,048,123              | 0.24               |
| Henan Zhongfu Industry Co. Ltd. 'A'   | CNY      | 672,100                    | 1,681,544              | 0.20               |
| Hengdian Group DMEGC Magnetics Co. Ltd. 'A'   | CNY      | 277,500                    | 3,476,998              | 0.41               |
| Hexing Electrical Co. Ltd. 'A'  | CNY      | 41,243                     | 1,940,660              | 0.23               |
| Hisense Home Appliances Group Co. Ltd. 'A'  | CNY      | 49,300                     | 1,597,044              | 0.19               |
| Hisense Visual Technology Co. Ltd. 'A'  | CNY      | 113,700                    | 2,826,410              | 0.33               |
| HLA Group Corp. Ltd. 'A'  | CNY      | 84,800                     | 787,305                | 0.09               |
| Huaibei Mining Holdings Co. Ltd. 'A'  | CNY      | 255,700                    | 4,300,919              | 0.50               |
| Huaming Power Equipment Co. Ltd. 'A'  | CNY      | 89,650                     | 2,003,365              | 0.23               |
| Huatai Securities Co. Ltd., Reg. S 'H', 144A  | HKD      | 681,200                    | 5,497,338              | 0.64               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 836,800                    | 5,381,170              | 0.63               |
| Huaxin Cement Co. Ltd. 'A'  | CNY      | 44,200                     | 610,661                | 0.07               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 283,700                    | 4,669,262              | 0.55               |
| Hubei Chutian Smart Communication Co. Ltd. 'A'  | CNY      | 351,700                    | 1,516,019              | 0.18               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 116,500                    | 3,711,908              | 0.43               |
| Hubei Xingfa Chemicals Group Co. Ltd. 'A'   | CNY      | 91,500                     | 1,754,181              | 0.21               |
| Hunan Jiudian Pharmaceutical Co. Ltd. 'A'   | CNY      | 37,800                     | 1,015,613              | 0.12               |
| Hunan Valin Steel Co. Ltd. 'A'  | CNY      | 154,400                    | 687,268                | 0.08               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 2,125,700                  | 12,174,521             | 1.43               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 659,500                    | 11,676,045             | 1.37               |
| Inner Mongolia ERDOS Resources Co. Ltd. 'A'   | CNY      | 161,708                    | 1,611,826              | 0.19               |
| Inner Mongolia Furui Medical Science Co. Ltd. 'A'   | CNY      | 25,800                     | 1,304,992              | 0.15               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 206,900                    | 5,371,902              | 0.63               |
| Jiangling Motors Corp. Ltd. 'A'   | CNY      | 56,900                     | 1,241,215              | 0.15               |
| Jiangsu Guotai International Group Co. Ltd. 'A'   | CNY      | 232,000                    | 1,587,487              | 0.19               |
| Jiangsu Hengrui Pharmaceuticals Co. Ltd. 'A'  | CNY      | 175,400                    | 6,778,193              | 0.79               |
| Jiangsu Jiangyin Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 368,700                    | 1,396,656              | 0.16               |
| Jiangsu Kanion Pharmaceutical Co. Ltd. 'A'  | CNY      | 97,400                     | 1,536,504              | 0.18               |
| Jiangsu Pacific Quartz Co. Ltd. 'A'   | CNY      | 111,700                    | 3,323,278              | 0.39               |
| Jiangsu Suzhou Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 385,000                    | 1,860,719              | 0.22               |
| Jiangsu Yuyue Medical Equipment & Supply Co. Ltd. 'A'   | CNY      | 99,290                     | 3,751,184              | 0.44               |
| Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 186,700                    | 754,129                | 0.09               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 306,000                    | 4,458,162              | 0.52               |
| Jiangxi Ganyue Expressway Co. Ltd. 'A'  | CNY      | 342,200                    | 1,777,647              | 0.21               |
| Jiangzhong Pharmaceutical Co. Ltd. 'A'  | CNY      | 44,900                     | 1,042,609              | 0.12               |
| Jiayou International Logistics Co. Ltd. 'A'   | CNY      | 101,500                    | 1,804,135              | 0.21               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2024

| 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      | 263,600                    | 2,958,514              | 0.35               |
| Jointown Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 204,646                    | 1,003,456              | 0.12               |
| Kailuan Energy Chemical Co. Ltd. 'A'  | CNY      | 207,900                    | 1,433,025              | 0.17               |
| Kingnet Network Co. Ltd. 'A'  | CNY      | 85,200                     | 817,557                | 0.10               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 27,179                     | 40,073,204             | 4.69               |
| Lens Technology Co. Ltd. 'A'  | CNY      | 268,100                    | 4,916,259              | 0.58               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 69,200                     | 1,663,053              | 0.19               |
| Luxshare Precision Industry Co. Ltd. 'A'  | CNY      | 137,800                    | 5,442,862              | 0.64               |
| Luzhou Laojiao Co. Ltd. 'A'   | CNY      | 46,858                     | 6,755,857              | 0.79               |
| Meihua Holdings Group Co. Ltd. 'A'  | CNY      | 432,000                    | 4,349,372              | 0.51               |
| Meinian Onehealth Healthcare Holdings Co. Ltd. 'A'  | CNY      | 361,200                    | 1,371,875              | 0.16               |
| Midea Group Co. Ltd. 'A'  | CNY      | 135,200                    | 8,762,165              | 1.03               |
| Minmetals Capital Co. Ltd. 'A'  | CNY      | 414,600                    | 1,687,172              | 0.20               |
| MLS Co. Ltd. 'A'  | CNY      | 221,400                    | 1,793,031              | 0.21               |
| Nanjing Iron & Steel Co. Ltd. 'A'   | CNY      | 301,000                    | 1,506,159              | 0.18               |
| NAURA Technology Group Co. Ltd. 'A'   | CNY      | 21,700                     | 6,974,859              | 0.82               |
| Newland Digital Technology Co. Ltd. 'A'   | CNY      | 108,200                    | 1,512,270              | 0.18               |
| Ningbo Boway Alloy Material Co. Ltd. 'A'  | CNY      | 115,300                    | 1,765,588              | 0.21               |
| Ningbo Huaxiang Electronic Co. Ltd. 'A'   | CNY      | 101,500                    | 1,319,700              | 0.15               |
| Ningbo Joyson Electronic Corp. 'A'  | CNY      | 33,900                     | 504,804                | 0.06               |
| Ningbo Sanxing Medical Electric Co. Ltd. 'A'  | CNY      | 141,100                    | 4,962,152              | 0.58               |
| Northeast Securities Co. Ltd. 'A'   | CNY      | 123,700                    | 693,552                | 0.08               |
| Offshore Oil Engineering Co. Ltd. 'A'   | CNY      | 462,200                    | 2,744,685              | 0.32               |
| ORG Technology Co. Ltd. 'A'   | CNY      | 322,600                    | 1,348,443              | 0.16               |
| Oriental Pearl Group Co. Ltd. 'A'   | CNY      | 364,100                    | 2,224,330              | 0.26               |
| Pacific Shuanglin Bio-pharmacy Co. Ltd. 'A'   | CNY      | 47,100                     | 1,261,700              | 0.15               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 179,400                    | 1,829,631              | 0.21               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 333,500                    | 13,859,623             | 1.62               |
| Proya Cosmetics Co. Ltd. 'A'  | CNY      | 13,480                     | 1,503,311              | 0.18               |
| Qingdao Gaoce Technology Co. Ltd. 'A'   | CNY      | 57,677                     | 689,064                | 0.08               |
| SAIC Motor Corp. Ltd. 'A'   | CNY      | 113,000                    | 1,573,681              | 0.18               |
| Sailun Group Co. Ltd. 'A'   | CNY      | 312,000                    | 4,388,920              | 0.51               |
| Sansure Biotech, Inc. 'A'   | CNY      | 91,574                     | 1,617,581              | 0.19               |
| Satellite Chemical Co. Ltd. 'A'   | CNY      | 263,800                    | 4,765,841              | 0.56               |
| Seres Group Co. Ltd. 'A'  | CNY      | 16,300                     | 1,492,369              | 0.17               |
| Shaanxi International Trust Co. Ltd. 'A'  | CNY      | 604,100                    | 1,669,231              | 0.20               |
| Shandong Buchang Pharmaceuticals Co. Ltd. 'A'   | CNY      | 95,900                     | 1,459,843              | 0.17               |
| Shandong Himile Mechanical Science & Technology Co. Ltd. 'A'  | CNY      | 110,200                    | 4,226,480              | 0.50               |
| Shandong Sun Paper Industry JSC Ltd. 'A'  | CNY      | 309,700                    | 4,341,007              | 0.51               |
| Shandong WIT Dyne Health Co. Ltd. 'A'   | CNY      | 31,800                     | 963,681                | 0.11               |
| Shanghai Allist Pharmaceuticals Co. Ltd. 'A'  | CNY      | 26,633                     | 1,705,718              | 0.20               |
| Shanghai BOCHU Electronic Technology Corp. Ltd. 'A'   | CNY      | 20,863                     | 3,868,707              | 0.45               |
| Shanghai Chinafortune Co. Ltd. 'A'  | CNY      | 56,100                     | 691,080                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2024

| 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 Construction Group Co. Ltd. 'A'  | CNY      | 1,396,500                  | 3,016,855              | 0.35               |
| Shanghai Hanbell Precise Machinery Co. Ltd. 'A'   | CNY      | 62,200                     | 1,044,965              | 0.12               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 192,700                    | 1,593,517              | 0.19               |
| Shanghai Rural Commercial Bank Co. Ltd. 'A'   | CNY      | 520,300                    | 3,513,162              | 0.41               |
| Shanghai Tunnel Engineering Co. Ltd. 'A'  | CNY      | 254,000                    | 1,666,564              | 0.20               |
| Shanghai Yuyuan Tourist Mart Group Co. Ltd. 'A'   | CNY      | 571,900                    | 2,959,391              | 0.35               |
| Shanxi Xinghuacun Fen Wine Factory Co. Ltd. 'A'   | CNY      | 30,080                     | 6,373,651              | 0.75               |
| Shengyi Technology Co. Ltd. 'A'   | CNY      | 170,400                    | 3,605,811              | 0.42               |
| Shenwan Hongyuan Group Co. Ltd. 'A'   | CNY      | 1,352,400                  | 5,856,761              | 0.69               |
| Shenzhen Aisidi Co. Ltd. 'A'  | CNY      | 165,100                    | 1,468,133              | 0.17               |
| Shenzhen Everwin Precision Technology Co. Ltd. 'A'  | CNY      | 149,400                    | 1,799,885              | 0.21               |
| Shenzhen Goodix Technology Co. Ltd. 'A'   | CNY      | 60,400                     | 4,172,388              | 0.49               |
| Shenzhen Hopewind Electric Co. Ltd. 'A'   | CNY      | 49,800                     | 767,090                | 0.09               |
| Shenzhen Laibao Hi-tech Co. Ltd. 'A'  | CNY      | 158,400                    | 1,734,829              | 0.20               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 39,923                     | 11,669,624             | 1.37               |
| Shenzhen MTC Co. Ltd. 'A'   | CNY      | 230,500                    | 1,114,015              | 0.13               |
| Shenzhen New Industries Biomedical Engineering Co. Ltd. 'A'   | CNY      | 28,200                     | 1,910,916              | 0.22               |
| Shenzhen SC New Energy Technology Corp. 'A'   | CNY      | 28,000                     | 1,519,523              | 0.18               |
| Shenzhen Tagen Group Co. Ltd. 'A'   | CNY      | 314,300                    | 1,269,537              | 0.15               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 64,648                     | 4,971,857              | 0.58               |
| Sichuan Changhong Electric Co. Ltd. 'A'   | CNY      | 171,300                    | 772,821                | 0.09               |
| Sichuan Kelun Pharmaceutical Co. Ltd. 'A'   | CNY      | 117,036                    | 3,566,703              | 0.42               |
| Sieyuan Electric Co. Ltd. 'A'   | CNY      | 35,200                     | 2,366,158              | 0.28               |
| Sinopep-Allsino Bio Pharmaceutical Co. Ltd. 'A'   | CNY      | 20,770                     | 1,633,663              | 0.19               |
| Sinotrans Ltd. 'A'  | CNY      | 278,582                    | 1,575,928              | 0.18               |
| Sinotruk Jinan Truck Co. Ltd. 'A'   | CNY      | 103,100                    | 1,483,463              | 0.17               |
| Sumec Corp. Ltd. 'A'  | CNY      | 183,200                    | 1,500,231              | 0.18               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 100,660                    | 6,273,844              | 0.73               |
| Suofeiya Home Collection Co. Ltd. 'A'   | CNY      | 69,000                     | 1,062,836              | 0.12               |
| Suzhou Secote Precision Electronic Co. Ltd. 'A'   | CNY      | 22,800                     | 1,750,263              | 0.21               |
| Suzhou TFC Optical Communication Co. Ltd. 'A'   | CNY      | 41,580                     | 3,694,112              | 0.43               |
| Tangshan Sanyou Chemical Industries Co. Ltd. 'A'  | CNY      | 307,900                    | 1,553,061              | 0.18               |
| Tasly Pharmaceutical Group Co. Ltd. 'A'   | CNY      | 126,300                    | 1,596,464              | 0.19               |
| Tian Di Science & Technology Co. Ltd. 'A'   | CNY      | 344,800                    | 2,387,050              | 0.28               |
| Tianjin Port Co. Ltd. 'A'   | CNY      | 286,240                    | 1,228,099              | 0.14               |
| Tongling Nonferrous Metals Group Co. Ltd. 'A'   | CNY      | 967,600                    | 3,509,766              | 0.41               |
| Transfar Zhilian Co. Ltd. 'A'   | CNY      | 181,900                    | 701,841                | 0.08               |
| Triangle Tyre Co. Ltd. 'A'  | CNY      | 82,600                     | 1,263,193              | 0.15               |
| Trina Solar Co. Ltd. 'A'  | CNY      | 40,754                     | 692,860                | 0.08               |
| Universal Scientific Industrial Shanghai Co. Ltd. 'A'   | CNY      | 262,100                    | 4,226,853              | 0.50               |
| Wangsu Science & Technology Co. Ltd. 'A'  | CNY      | 196,200                    | 1,557,403              | 0.18               |
| Wasu Media Holding Co. Ltd. 'A'   | CNY      | 224,200                    | 1,414,719              | 0.17               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 384,900                    | 6,280,713              | 0.74               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Western Mining Co. Ltd. 'A'   | CNY      | 251,000                    | 4,527,028              | 0.53               |
| Western Securities Co. Ltd. 'A'   | CNY      | 52,300                     | 325,288                | 0.04               |
| Will Semiconductor Co. Ltd. Shanghai 'A'  | CNY      | 11,400                     | 1,138,244              | 0.13               |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 99,185                     | 12,760,471             | 1.49               |
| WUS Printed Circuit Kunshan Co. Ltd. 'A'  | CNY      | 137,200                    | 5,031,784              | 0.59               |
| Wuxi Autowell Technology Co. Ltd. 'A'   | CNY      | 27,490                     | 1,154,862              | 0.14               |
| Wuxi Taiji Industry Co. Ltd. 'A'  | CNY      | 200,300                    | 1,149,191              | 0.13               |
| XCMG Construction Machinery Co. Ltd. 'A'  | CNY      | 262,900                    | 1,888,738              | 0.22               |
| Xiamen Amoytop Biotech Co. Ltd. 'A'   | CNY      | 26,978                     | 1,451,591              | 0.17               |
| Xiamen C & D, Inc. 'A'  | CNY      | 348,600                    | 3,127,907              | 0.37               |
| Xi'An Shaangu Power Co. Ltd. 'A'  | CNY      | 213,200                    | 1,718,053              | 0.20               |
| Xinxing Ductile Iron Pipes Co. Ltd. 'A'   | CNY      | 455,000                    | 1,590,984              | 0.19               |
| Xuji Electric Co. Ltd. 'A'  | CNY      | 39,300                     | 1,358,790              | 0.16               |
| Yifeng Pharmacy Chain Co. Ltd. 'A'  | CNY      | 110,160                    | 2,717,381              | 0.32               |
| Yonfer Agricultural Technology Co. Ltd. 'A'   | CNY      | 147,700                    | 1,761,596              | 0.21               |
| YongXing Special Materials Technology Co. Ltd. 'A'  | CNY      | 4,440                      | 159,624                | 0.02               |
| Youngor Fashion Co. Ltd. 'A'  | CNY      | 66,900                     | 478,609                | 0.06               |
| Yunnan Aluminium Co. Ltd. 'A'   | CNY      | 26,000                     | 352,942                | 0.04               |
| Yunnan Baiyao Group Co. Ltd. 'A'  | CNY      | 37,700                     | 1,937,591              | 0.23               |
| Yunnan Chihong Zinc&Germanium Co. Ltd. 'A'  | CNY      | 571,800                    | 3,068,036              | 0.36               |
| Yunnan Copper Co. Ltd. 'A'  | CNY      | 121,400                    | 1,519,889              | 0.18               |
| Yunnan Tin Co. Ltd. 'A'   | CNY      | 200,900                    | 3,126,845              | 0.37               |
| Yunnan Yuntianhua Co. Ltd. 'A'  | CNY      | 44,200                     | 862,475                | 0.10               |
| Yutong Bus Co. Ltd. 'A'   | CNY      | 193,800                    | 5,023,987              | 0.59               |
| Zhejiang Century Huatong Group Co. Ltd. 'A'   | CNY      | 178,300                    | 614,498                | 0.07               |
| Zhejiang Crystal-Optech Co. Ltd. 'A'  | CNY      | 102,700                    | 1,752,198              | 0.21               |
| Zhejiang Dahua Technology Co. Ltd. 'A'  | CNY      | 164,700                    | 2,558,457              | 0.30               |
| Zhejiang Dingli Machinery Co. Ltd. 'A'  | CNY      | 73,400                     | 4,456,068              | 0.52               |
| Zhejiang Dun'An Artificial Environment Co. Ltd. 'A'   | CNY      | 139,300                    | 1,375,877              | 0.16               |
| Zhejiang Hangmin Co. Ltd. 'A'   | CNY      | 135,900                    | 964,049                | 0.11               |
| Zhejiang Jiahua Energy Chemical Industry Co. Ltd. 'A'   | CNY      | 145,500                    | 1,043,846              | 0.12               |
| Zhejiang JIULI Hi-tech Metals Co. Ltd. 'A'  | CNY      | 71,400                     | 1,673,740              | 0.20               |
| Zhejiang Supor Co. Ltd. 'A'   | CNY      | 47,200                     | 2,376,046              | 0.28               |
| Zhejiang Weiming Environment Protection Co. Ltd. 'A'  | CNY      | 49,900                     | 1,031,860              | 0.12               |
| Zhejiang Yankon Group Co. Ltd. 'A'  | CNY      | 365,500                    | 991,576                | 0.12               |
| Zhengzhou Coal Mining Machinery Group Co. Ltd. 'A'  | CNY      | 125,800                    | 1,870,757              | 0.22               |
| Zhongji Innolight Co. Ltd. 'A'  | CNY      | 25,060                     | 3,471,821              | 0.41               |
| ZhongMan Petroleum and Natural Gas Group Corp. Ltd. 'A'   | CNY      | 57,300                     | 1,348,393              | 0.16               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'A'  | CNY      | 96,250                     | 4,775,588              | 0.56               |
| Zijin Mining Group Co. Ltd. 'A'   | CNY      | 499,700                    | 8,821,779              | 1.03               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 603,800                    | 2,851,356              | 0.33               |
| ZTE Corp. 'A'   | CNY      | 148,600                    | 4,176,248              | 0.49               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Total Equities  |          |                            | 844,387,713            | 98.90              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 844,387,713            | 98.90              |
| <b>Total Investments</b>  |          |                            | <b>844,387,713</b>     | <b>98.90</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>238,466</b>         | <b>0.03</b>        |
| <b>Cash</b>   |          |                            | <b>13,341,595</b>      | <b>1.56</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(4,233,740)</b>     | <b>(0.49)</b>      |
| <b>Total net assets</b>   |          |                            | <b>853,734,034</b>     | <b>100.00</b>      |

### Robeco QI Chinese A-share Active Equities

As at 30 June 2024

#### 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, 30/07/2024                            | 65                     | USD      | 5,648,157                 | (24,080)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(24,080)</b>                  | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(24,080)</b>                  | <b>–</b>           |

### Robeco QI Chinese A-share Active Equities

As at 30 June 2024

#### 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 |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| USD  | 892,000             | CNH              | 6,507,821   | 02/07/2024       | HSBC         | 4,538                            | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b>4,538</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>   |                     |                  |             |                  |              | <b>4,538</b>                     | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco QI Chinese A-share Conservative Equities As at 30 June 2024

| 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      | 316,500                    | 1,386,549              | 3.12               |
| Anker Innovations Technology Co. Ltd. 'A'   | CNY      | 780                        | 55,810                 | 0.13               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 195,800                    | 1,148,949              | 2.58               |
| Bank of China Ltd. 'A'  | CNY      | 267,100                    | 1,239,912              | 2.79               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 185,000                    | 1,388,569              | 3.12               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 37,610                     | 280,781                | 0.63               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 64,000                     | 427,638                | 0.96               |
| Baoxiniao Holding Co. Ltd. 'A'  | CNY      | 34,000                     | 185,846                | 0.42               |
| Beijing-Shanghai High Speed Railway Co. Ltd. 'A'  | CNY      | 234,900                    | 1,267,454              | 2.85               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 58,000                     | 238,356                | 0.54               |
| By-health Co. Ltd. 'A'  | CNY      | 22,600                     | 307,697                | 0.69               |
| CGN Power Co. Ltd. 'A'  | CNY      | 153,400                    | 713,644                | 1.60               |
| Cheng De Lolo Co. Ltd. 'A'  | CNY      | 17,670                     | 139,551                | 0.31               |
| China Construction Bank Corp. 'A'   | CNY      | 107,400                    | 798,566                | 1.79               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 37,200                     | 118,489                | 0.27               |
| China National Nuclear Power Co. Ltd. 'A'   | CNY      | 56,500                     | 605,175                | 1.36               |
| China Railway Signal & Communication Corp. Ltd. 'A'   | CNY      | 110,803                    | 668,002                | 1.50               |
| China Railway Tielong Container Logistics Co. Ltd. 'A'  | CNY      | 21,000                     | 125,970                | 0.28               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 25,300                     | 315,731                | 0.71               |
| China State Construction Engineering Corp. Ltd. 'A'   | CNY      | 107,300                    | 572,492                | 1.29               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 49,600                     | 1,441,302              | 3.24               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'                                      | CNY      | 11,100                     | 165,513                | 0.37               |
| Chongqing Department Store Co. Ltd. 'A'   | CNY      | 8,400                      | 188,724                | 0.42               |
| Chongqing Rural Commercial Bank Co. Ltd. 'A'  | CNY      | 76,500                     | 385,869                | 0.87               |
| CNOOC Energy Technology & Services Ltd. 'A'   | CNY      | 74,800                     | 309,652                | 0.70               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 33,600                     | 522,957                | 1.17               |
| CRRC Corp. Ltd. 'A'   | CNY      | 186,500                    | 1,407,323              | 3.16               |
| Daqin Railway Co. Ltd. 'A'  | CNY      | 130,700                    | 940,294                | 2.11               |
| Dashang Co. Ltd. 'A'  | CNY      | 11,880                     | 200,659                | 0.45               |
| Fujian Expressway Development Co. Ltd. 'A'  | CNY      | 57,800                     | 194,557                | 0.44               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 4,900                      | 193,098                | 0.43               |
| Guangxi Wuzhou Zhongheng Group Co. Ltd. 'A'   | CNY      | 48,600                     | 105,967                | 0.24               |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd. 'A'                                     | CNY      | 18,600                     | 548,151                | 1.23               |
| Guilin Sanjin Pharmaceutical Co. Ltd. 'A'   | CNY      | 12,400                     | 154,621                | 0.35               |
| Guotai Junan Securities Co. Ltd. 'A'  | CNY      | 54,700                     | 744,735                | 1.67               |
| Hebei Yangyuan Zhihui Beverage Co. Ltd. 'A'   | CNY      | 23,800                     | 508,650                | 1.14               |
| Heilongjiang Agriculture Co. Ltd. 'A'   | CNY      | 12,100                     | 151,853                | 0.34               |
| Henan Lingrui Pharmaceutical Co. 'A'  | CNY      | 13,200                     | 321,103                | 0.72               |
| Henan Shuanghui Investment & Development Co. Ltd. 'A'   | CNY      | 28,700                     | 685,466                | 1.54               |
| Henan Zhongyuan Expressway Co. Ltd. 'A'   | CNY      | 45,400                     | 161,486                | 0.36               |
| Hexing Electrical Co. Ltd. 'A'  | CNY      | 5,700                      | 268,209                | 0.60               |
| Hisense Visual Technology Co. Ltd. 'A'  | CNY      | 11,700                     | 290,844                | 0.65               |
| HLA Group Corp. Ltd. 'A'  | CNY      | 77,700                     | 721,386                | 1.62               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Conservative Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Huaibei Mining Holdings Co. Ltd. 'A'  | CNY      | 33,900                     | 570,204                | 1.28               |
| Huaming Power Equipment Co. Ltd. 'A'  | CNY      | 10,000                     | 223,465                | 0.50               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 100,300                    | 644,994                | 1.45               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 18,800                     | 599,003                | 1.35               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 241,600                    | 1,383,716              | 3.11               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 26,600                     | 690,636                | 1.55               |
| Jiangsu Broadcasting Cable Information Network Corp. Ltd. 'A'   | CNY      | 64,500                     | 171,096                | 0.38               |
| Jiangsu Phoenix Publishing & Media Corp. Ltd. 'A'   | CNY      | 19,100                     | 210,339                | 0.47               |
| Jiangxi Ganyue Expressway Co. Ltd. 'A'  | CNY      | 49,500                     | 257,141                | 0.58               |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 40,500                     | 454,552                | 1.02               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 1,100                      | 1,621,860              | 3.64               |
| Lao Feng Xiang Co. Ltd. 'A'   | CNY      | 3,400                      | 198,794                | 0.45               |
| Liaoning Port Co. Ltd. 'A'  | CNY      | 102,700                    | 126,926                | 0.29               |
| Luolai Lifestyle Technology Co. Ltd. 'A'  | CNY      | 16,800                     | 136,394                | 0.31               |
| Meihua Holdings Group Co. Ltd. 'A'  | CNY      | 43,800                     | 440,978                | 0.99               |
| Midea Group Co. Ltd. 'A'  | CNY      | 7,300                      | 473,105                | 1.06               |
| Minmetals Capital Co. Ltd. 'A'  | CNY      | 12,900                     | 52,495                 | 0.12               |
| Nanjing Gaoke Co. Ltd. 'A'  | CNY      | 23,940                     | 146,012                | 0.33               |
| Ningbo Zhoushan Port Co. Ltd. 'A'   | CNY      | 47,900                     | 163,640                | 0.37               |
| Offshore Oil Engineering Co. Ltd. 'A'   | CNY      | 52,500                     | 311,761                | 0.70               |
| ORG Technology Co. Ltd. 'A'   | CNY      | 33,500                     | 140,027                | 0.31               |
| Oriental Pearl Group Co. Ltd. 'A'   | CNY      | 64,100                     | 391,595                | 0.88               |
| People's Insurance Co. Group of China Ltd. (The) 'A'  | CNY      | 70,600                     | 365,331                | 0.82               |
| ShaanXi Provincial Natural Gas Co. Ltd. 'A'   | CNY      | 20,000                     | 151,924                | 0.34               |
| Shandong Buchang Pharmaceuticals Co. Ltd. 'A'   | CNY      | 15,100                     | 229,861                | 0.52               |
| Shanghai Baosight Software Co. Ltd. 'A'   | CNY      | 9,936                      | 318,776                | 0.72               |
| Shanghai BOCHU Electronic Technology Corp. Ltd. 'A'   | CNY      | 837                        | 155,208                | 0.35               |
| Shanghai Construction Group Co. Ltd. 'A'  | CNY      | 130,600                    | 282,135                | 0.63               |
| Shanghai International Port Group Co. Ltd. 'A'  | CNY      | 103,100                    | 598,772                | 1.35               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'A'   | CNY      | 28,600                     | 549,164                | 1.23               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 43,600                     | 360,547                | 0.81               |
| Shanghai Tunnel Engineering Co. Ltd. 'A'  | CNY      | 35,000                     | 229,645                | 0.52               |
| Shenwan Hongyuan Group Co. Ltd. 'A'   | CNY      | 120,200                    | 520,543                | 1.17               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 1,300                      | 379,994                | 0.85               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 4,825                      | 371,074                | 0.83               |
| Sichuan Chuantou Energy Co. Ltd. 'A'  | CNY      | 50,500                     | 951,410                | 2.14               |
| Sichuan Kelun Pharmaceutical Co. Ltd. 'A'   | CNY      | 16,400                     | 499,794                | 1.12               |
| Sinotrans Ltd. 'A'  | CNY      | 44,700                     | 252,866                | 0.57               |
| TangShan Port Group Co. Ltd. 'A'  | CNY      | 68,500                     | 323,492                | 0.73               |
| Tasly Pharmaceutical Group Co. Ltd. 'A'   | CNY      | 13,700                     | 173,171                | 0.39               |
| Tian Di Science & Technology Co. Ltd. 'A'   | CNY      | 36,800                     | 254,766                | 0.57               |
| Tianjin Port Co. Ltd. 'A'   | CNY      | 44,260                     | 189,895                | 0.43               |
| Tonghua Dongbao Pharmaceutical Co. Ltd. 'A'   | CNY      | 29,600                     | 248,939                | 0.56               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Conservative Equities

As at 30 June 2024

| 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>  |          |                            |                          |                      |
| Triangle Tyre Co. Ltd. 'A'  | CNY      | 14,500                     | 221,747                  | 0.50                 |
| Weifu High-Technology Group Co. Ltd. 'A'  | CNY      | 11,100                     | 181,573                  | 0.41                 |
| Xiamen C & D, Inc. 'A'  | CNY      | 20,800                     | 186,634                  | 0.42                 |
| Xiamen International Airport Co. Ltd. 'A'   | CNY      | 14,840                     | 188,029                  | 0.42                 |
| Youngor Fashion Co. Ltd. 'A'  | CNY      | 80,100                     | 573,043                  | 1.29                 |
| Yunnan Baiyao Group Co. Ltd. 'A'  | CNY      | 5,600                      | 287,812                  | 0.65                 |
| Yutong Bus Co. Ltd. 'A'   | CNY      | 35,300                     | 915,102                  | 2.06                 |
| Zhejiang Conba Pharmaceutical Co. Ltd. 'A'  | CNY      | 43,800                     | 196,724                  | 0.44                 |
| Zhejiang Jiahua Energy Chemical Industry Co. Ltd. 'A'   | CNY      | 19,400                     | 139,179                  | 0.31                 |
| Zhejiang Semir Garment Co. Ltd. 'A'   | CNY      | 43,400                     | 253,362                  | 0.57                 |
| Zhejiang Supor Co. Ltd. 'A'   | CNY      | 8,700                      | 437,958                  | 0.98                 |
| Zhejiang Weixing Industrial Development Co. Ltd. 'A'  | CNY      | 7,210                      | 90,919                   | 0.20                 |
| Zhejiang Yankon Group Co. Ltd. 'A'  | CNY      | 44,400                     | 120,454                  | 0.27                 |
| Zhongshan Public Utilities Group Co. Ltd. 'A'   | CNY      | 21,300                     | 154,308                  | 0.35                 |
|   |          |                            | <u>43,360,484</u>        | <u>97.42</u>         |
| Total Equities  |          |                            | 43,360,484               | 97.42                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>43,360,484</u>        | <u>97.42</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>43,360,484</u></b> | <b><u>97.42</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>484,699</u></b>    | <b><u>1.09</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>656,407</u></b>    | <b><u>1.47</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>4,892</u></b>      | <b><u>0.02</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>44,506,482</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI European Value Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 1,868                      | 82,640                 | 1.23               |
| Raiffeisen Bank International AG  | EUR      | 2,631                      | 42,675                 | 0.63               |
| Semperit AG Holding   | EUR      | 433                        | 4,702                  | 0.07               |
| Strabag SE  | EUR      | 537                        | 20,916                 | 0.31               |
| Telekom Austria AG 'A'  | EUR      | 5,494                      | 51,204                 | 0.76               |
| Verbund AG  | EUR      | 607                        | 44,706                 | 0.66               |
|   |          |                            | <u>246,843</u>         | <u>3.66</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Barco NV  | EUR      | 1,393                      | 14,432                 | 0.22               |
| bpost SA  | EUR      | 11,865                     | 35,892                 | 0.53               |
| Proximus SADP   | EUR      | 2,172                      | 16,181                 | 0.24               |
|   |          |                            | <u>66,505</u>          | <u>0.99</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Stolt-Nielsen Ltd.  | NOK      | 896                        | 39,651                 | 0.59               |
|   |          |                            | <u>39,651</u>          | <u>0.59</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'B'  | DKK      | 54                         | 87,653                 | 1.30               |
| Genmab A/S  | DKK      | 311                        | 72,772                 | 1.08               |
| H Lundbeck A/S  | DKK      | 9,832                      | 51,234                 | 0.76               |
| Novo Nordisk A/S 'B'  | DKK      | 876                        | 118,124                | 1.76               |
|   |          |                            | <u>329,783</u>         | <u>4.90</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 29,011                     | 103,235                | 1.53               |
| Nordea Bank Abp   | SEK      | 8,420                      | 93,547                 | 1.39               |
| TietoEVRY OYJ   | EUR      | 1,518                      | 27,385                 | 0.41               |
|   |          |                            | <u>224,167</u>         | <u>3.33</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Carrefour SA  | EUR      | 3,877                      | 51,176                 | 0.76               |
| Cie de Saint-Gobain SA  | EUR      | 240                        | 17,429                 | 0.26               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 2,865                      | 103,455                | 1.54               |
| Coface SA   | EUR      | 3,303                      | 42,972                 | 0.64               |
| Credit Agricole SA  | EUR      | 6,332                      | 80,670                 | 1.20               |
| Eiffage SA  | EUR      | 523                        | 44,852                 | 0.66               |
| Ipsen SA  | EUR      | 300                        | 34,350                 | 0.51               |
| Maisons du Monde SA, Reg. S, 144A   | EUR      | 3,320                      | 13,446                 | 0.20               |
| Metropole Television SA   | EUR      | 1,619                      | 19,007                 | 0.28               |

## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Nexity SA   | EUR      | 1,121                      | 9,344                  | 0.14               |
| Orange SA   | EUR      | 9,794                      | 91,613                 | 1.36               |
| Quadiant SA   | EUR      | 1,968                      | 34,322                 | 0.51               |
| Rexel SA  | EUR      | 812                        | 19,618                 | 0.29               |
| Sanofi SA   | EUR      | 1,459                      | 131,222                | 1.95               |
| Societe BIC SA  | EUR      | 254                        | 13,970                 | 0.21               |
| Societe Generale SA   | EUR      | 2,329                      | 51,052                 | 0.76               |
| TotalEnergies SE  | EUR      | 2,805                      | 174,836                | 2.59               |
| Ubisoft Entertainment SA  | EUR      | 564                        | 11,528                 | 0.17               |
|   |          |                            | <u>944,862</u>         | <u>14.03</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG  | EUR      | 2,800                      | 73,864                 | 1.10               |
| Bayerische Motoren Werke AG   | EUR      | 1,016                      | 89,794                 | 1.33               |
| BioNTech SE, ADR  | USD      | 666                        | 49,937                 | 0.74               |
| Continental AG  | EUR      | 970                        | 51,313                 | 0.76               |
| Deutsche Post AG  | EUR      | 1,021                      | 38,583                 | 0.57               |
| Deutsche Telekom AG   | EUR      | 5,000                      | 117,400                | 1.74               |
| Deutz AG  | EUR      | 6,657                      | 40,142                 | 0.60               |
| DWS Group GmbH & Co. KGaA, Reg. S, 144A   | EUR      | 667                        | 22,104                 | 0.33               |
| Fresenius Medical Care AG   | EUR      | 1,503                      | 53,747                 | 0.80               |
| Fresenius SE & Co. KGaA   | EUR      | 2,911                      | 81,159                 | 1.21               |
| Henkel AG & Co. KGaA Preference   | EUR      | 523                        | 43,524                 | 0.65               |
| Mercedes-Benz Group AG  | EUR      | 1,675                      | 108,155                | 1.61               |
| METRO AG  | EUR      | 4,208                      | 17,821                 | 0.26               |
| Schaeffler AG Preference  | EUR      | 2,551                      | 13,712                 | 0.20               |
| Traton SE   | EUR      | 1,386                      | 42,342                 | 0.63               |
|   |          |                            | <u>843,597</u>         | <u>12.53</u>       |
| <i>Israel</i>   |          |                            |                        |                    |
| Plus500 Ltd.  | GBP      | 2,046                      | 54,683                 | 0.81               |
|   |          |                            | <u>54,683</u>          | <u>0.81</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Banca Mediolanum SpA  | EUR      | 4,801                      | 49,498                 | 0.73               |
| Banco BPM SpA   | EUR      | 5,953                      | 35,801                 | 0.53               |
| BPER Banca SpA  | EUR      | 10,392                     | 49,061                 | 0.73               |
| Italgas SpA   | EUR      | 5,851                      | 26,926                 | 0.40               |
| OVS SpA, Reg. S, 144A   | EUR      | 8,191                      | 20,347                 | 0.30               |
| Pirelli & C SpA, Reg. S, 144A   | EUR      | 6,780                      | 37,697                 | 0.56               |
| UniCredit SpA   | EUR      | 2,994                      | 103,607                | 1.54               |

## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Unieuro SpA, Reg. S, 144A   | EUR      | 3,072                      | 24,699                 | 0.37               |
|   |          |                            | <u>347,636</u>         | <u>5.16</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Genel Energy plc  | GBP      | 10,476                     | 11,615                 | 0.17               |
|   |          |                            | <u>11,615</u>          | <u>0.17</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, 144A  | EUR      | 4,576                      | 70,242                 | 1.04               |
| Akzo Nobel NV   | EUR      | 1,012                      | 57,461                 | 0.85               |
| Koninklijke Ahold Delhaize NV   | EUR      | 3,272                      | 90,274                 | 1.34               |
| Koninklijke Heijmans NV, CVA  | EUR      | 1,071                      | 20,456                 | 0.30               |
| Koninklijke Philips NV  | EUR      | 3,490                      | 82,329                 | 1.22               |
| MFE-MediaForEurope NV 'A'   | EUR      | 11,862                     | 38,172                 | 0.57               |
| NN Group NV   | EUR      | 2,094                      | 90,984                 | 1.35               |
| PostNL NV   | EUR      | 14,802                     | 18,769                 | 0.28               |
| Randstad NV   | EUR      | 1,115                      | 47,198                 | 0.70               |
| Signify NV, Reg. S, 144A  | EUR      | 1,693                      | 39,447                 | 0.59               |
| Stellantis NV   | EUR      | 4,873                      | 90,004                 | 1.34               |
| TomTom NV   | EUR      | 6,345                      | 33,470                 | 0.50               |
| Van Lanschot Kempen NV, CVA   | EUR      | 1,477                      | 55,388                 | 0.82               |
|   |          |                            | <u>734,194</u>         | <u>10.90</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 317                        | 8,444                  | 0.12               |
| MPC Container Ships ASA   | NOK      | 17,617                     | 34,751                 | 0.52               |
| Telenor ASA   | NOK      | 5,821                      | 62,079                 | 0.92               |
|   |          |                            | <u>105,274</u>         | <u>1.56</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 1,191                      | 22,128                 | 0.33               |
|   |          |                            | <u>22,128</u>          | <u>0.33</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| NOS SGPS SA   | EUR      | 9,436                      | 31,186                 | 0.46               |
| Sonae SGPS SA   | EUR      | 28,985                     | 25,362                 | 0.38               |
|   |          |                            | <u>56,548</u>          | <u>0.84</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Atresmedia Corp. de Medios de Comunicacion SA   | EUR      | 10,022                     | 44,347                 | 0.66               |

## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Enagas SA   | EUR      | 3,775                      | 52,435                 | 0.78               |
| Gestamp Automocion SA, Reg. S, 144A   | EUR      | 5,953                      | 16,549                 | 0.25               |
| Telefonica SA   | EUR      | 25,056                     | 99,222                 | 1.47               |
|   |          |                            | <u>212,553</u>         | <u>3.16</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Resurs Holding AB, Reg. S, 144A   | SEK      | 13,510                     | 27,258                 | 0.40               |
| SKF AB 'B'  | SEK      | 2,147                      | 40,254                 | 0.60               |
| Svenska Handelsbanken AB 'A'  | SEK      | 8,322                      | 74,018                 | 1.10               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 10,355                     | 60,031                 | 0.89               |
| Telia Co. AB  | SEK      | 24,786                     | 62,085                 | 0.92               |
| Trelleborg AB 'B'   | SEK      | 1,496                      | 54,357                 | 0.81               |
|   |          |                            | <u>318,003</u>         | <u>4.72</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Adecco Group AG   | CHF      | 1,410                      | 43,658                 | 0.65               |
| Julius Baer Group Ltd.  | CHF      | 1,204                      | 62,758                 | 0.93               |
| Landis+Gyr Group AG   | CHF      | 371                        | 27,967                 | 0.42               |
| Logitech International SA   | CHF      | 1,010                      | 91,155                 | 1.35               |
| Novartis AG   | CHF      | 2,226                      | 222,282                | 3.30               |
| Roche Holding AG  | CHF      | 793                        | 205,440                | 3.05               |
| Stadler Rail AG   | CHF      | 620                        | 16,449                 | 0.24               |
| Swatch Group AG (The)   | CHF      | 275                        | 52,555                 | 0.78               |
| u-blox Holding AG   | CHF      | 466                        | 45,580                 | 0.68               |
| UBS Group AG  | CHF      | 4,596                      | 126,225                | 1.87               |
|   |          |                            | <u>894,069</u>         | <u>13.27</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| abrdn plc   | GBP      | 24,831                     | 43,404                 | 0.65               |
| Atlantica Sustainable Infrastructure plc  | USD      | 1,979                      | 40,531                 | 0.60               |
| Barclays plc  | GBP      | 8,296                      | 20,441                 | 0.30               |
| Barratt Developments plc  | GBP      | 11,432                     | 63,670                 | 0.95               |
| BP plc  | GBP      | 17,309                     | 97,014                 | 1.44               |
| BT Group plc  | GBP      | 19,667                     | 32,557                 | 0.48               |
| Centrica plc  | GBP      | 49,001                     | 77,966                 | 1.16               |
| Clarkson plc  | GBP      | 613                        | 29,933                 | 0.45               |
| GSK plc   | GBP      | 6,929                      | 124,999                | 1.86               |
| Halfords Group plc  | GBP      | 14,328                     | 23,727                 | 0.35               |
| J Sainsbury plc   | GBP      | 20,839                     | 62,677                 | 0.93               |
| Kingfisher plc  | GBP      | 21,880                     | 64,207                 | 0.95               |
| Marks & Spencer Group plc   | GBP      | 8,310                      | 28,081                 | 0.42               |

## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 28,228                     | 103,811                | 1.54               |
| Shell plc   | EUR      | 4,233                      | 142,208                | 2.11               |
| Taylor Wimpey plc   | GBP      | 40,745                     | 68,314                 | 1.01               |
| Tesco plc   | GBP      | 30,264                     | 109,228                | 1.62               |
| Vodafone Group plc  | GBP      | 119,196                    | 98,075                 | 1.46               |
| Wise plc 'A'  | GBP      | 2,801                      | 22,515                 | 0.33               |
|   |          |                            | 1,253,358              | 18.61              |
| Total Equities  |          |                            | 6,705,469              | 99.56              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 6,705,469              | 99.56              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Cyprus</i>   |          |                            |                        |                    |
| Globaltrans Investment plc, GDR*  | USD      | 1,720                      | –                      | –                  |
|   |          |                            | –                      | –                  |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC   | RUB      | 14,630                     | –                      | –                  |
| Detsky Mir PJSC   | RUB      | 7,670                      | –                      | –                  |
| Magnit PJSC*  | RUB      | 349                        | –                      | –                  |
| Sberbank of Russia PJSC Preference  | RUB      | 6,090                      | –                      | –                  |
|   |          |                            | –                      | –                  |
| Total Equities  |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments  |          |                            | –                      | –                  |
| <b>Total Investments</b>  |          |                            | <b>6,705,469</b>       | <b>99.56</b>       |
| <b>Cash</b>   |          |                            | <b>27,318</b>          | <b>0.41</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>2,571</b>           | <b>0.03</b>        |
| <b>Total net assets</b>   |          |                            | <b>6,735,358</b>       | <b>100.00</b>      |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.



## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 1                      | EUR      | 49,260                    | (300)                            | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(300)</b>                     | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(300)</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 7,279                      | 734,378                | 0.21               |
|   |          |                            | <u>734,378</u>         | <u>0.21</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Waste Connections, Inc.   | USD      | 3,930                      | 689,165                | 0.20               |
|   |          |                            | <u>689,165</u>         | <u>0.20</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 966                        | 293,094                | 0.08               |
| Allegion plc  | USD      | 6,148                      | 726,386                | 0.21               |
| Aon plc 'A'   | USD      | 3,131                      | 919,199                | 0.27               |
| Linde plc   | USD      | 1,200                      | 526,572                | 0.15               |
|   |          |                            | <u>2,465,251</u>       | <u>0.71</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 4,154                      | 1,117,800              | 0.32               |
|   |          |                            | <u>1,117,800</u>       | <u>0.32</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 5,762                      | 1,469,771              | 0.42               |
| TE Connectivity Ltd.  | USD      | 1,250                      | 188,038                | 0.06               |
|   |          |                            | <u>1,657,809</u>       | <u>0.48</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Royalty Pharma plc 'A'  | USD      | 17,843                     | 470,520                | 0.14               |
|   |          |                            | <u>470,520</u>         | <u>0.14</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abbott Laboratories   | USD      | 2,820                      | 293,026                | 0.08               |
| AbbVie, Inc.  | USD      | 17,156                     | 2,942,597              | 0.85               |
| Adobe, Inc.   | USD      | 4,594                      | 2,552,151              | 0.73               |
| Advanced Micro Devices, Inc.  | USD      | 16,177                     | 2,624,071              | 0.75               |
| AECOM   | USD      | 8,645                      | 761,970                | 0.22               |
| Aflac, Inc.   | USD      | 12,358                     | 1,103,693              | 0.32               |
| Agilent Technologies, Inc.  | USD      | 6,712                      | 870,077                | 0.25               |
| Airbnb, Inc. 'A'  | USD      | 8,124                      | 1,231,842              | 0.35               |
| Allstate Corp. (The)  | USD      | 4,185                      | 668,177                | 0.19               |
| American Express Co.  | USD      | 7,274                      | 1,684,295              | 0.48               |
| American International Group, Inc.  | USD      | 6,558                      | 486,866                | 0.14               |
| American Tower Corp., REIT  | USD      | 7,068                      | 1,373,878              | 0.40               |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| American Water Works Co., Inc.  | USD      | 6,627                      | 855,943                | 0.25               |
| Ameriprise Financial, Inc.  | USD      | 2,138                      | 913,332                | 0.26               |
| Amgen, Inc.   | USD      | 6,281                      | 1,962,498              | 0.56               |
| Analog Devices, Inc.  | USD      | 6,548                      | 1,494,647              | 0.43               |
| ANSYS, Inc.   | USD      | 696                        | 223,764                | 0.06               |
| Apollo Global Management, Inc.  | USD      | 8,785                      | 1,037,245              | 0.30               |
| Apple, Inc.   | USD      | 110,726                    | 23,321,110             | 6.71               |
| Applied Materials, Inc.   | USD      | 1,710                      | 403,543                | 0.12               |
| AppLovin Corp. 'A'  | USD      | 8,909                      | 741,407                | 0.21               |
| Ares Management Corp. 'A'   | USD      | 619                        | 82,500                 | 0.02               |
| Arista Networks, Inc.   | USD      | 4,177                      | 1,463,955              | 0.42               |
| Arthur J Gallagher & Co.  | USD      | 4,315                      | 1,118,923              | 0.32               |
| Aspen Technology, Inc.  | USD      | 212                        | 42,110                 | 0.01               |
| AT&T, Inc.  | USD      | 91,869                     | 1,755,617              | 0.50               |
| Atlassian Corp. 'A'   | USD      | 1,242                      | 219,685                | 0.06               |
| Autodesk, Inc.  | USD      | 2,063                      | 510,489                | 0.15               |
| Automatic Data Processing, Inc.   | USD      | 5,925                      | 1,414,238              | 0.41               |
| AvalonBay Communities, Inc., REIT   | USD      | 4,656                      | 963,280                | 0.28               |
| Avery Dennison Corp.  | USD      | 3,636                      | 795,011                | 0.23               |
| Bank of America Corp.   | USD      | 70,557                     | 2,806,052              | 0.81               |
| Bank of New York Mellon Corp. (The)   | USD      | 17,605                     | 1,054,363              | 0.30               |
| Bath & Body Works, Inc.   | USD      | 15,496                     | 605,119                | 0.17               |
| Bentley Systems, Inc. 'B'   | USD      | 1,309                      | 64,612                 | 0.02               |
| BioMarin Pharmaceutical, Inc.   | USD      | 9,611                      | 791,274                | 0.23               |
| BlackRock, Inc.   | USD      | 2,037                      | 1,603,771              | 0.46               |
| Booking Holdings, Inc.  | USD      | 437                        | 1,731,176              | 0.50               |
| Boston Scientific Corp.   | USD      | 20,162                     | 1,552,676              | 0.45               |
| Bristol-Myers Squibb Co.  | USD      | 29,589                     | 1,228,831              | 0.35               |
| Broadcom, Inc.  | USD      | 3,690                      | 5,924,406              | 1.70               |
| Broadridge Financial Solutions, Inc.  | USD      | 3,952                      | 778,544                | 0.22               |
| Brown & Brown, Inc.   | USD      | 1,810                      | 161,832                | 0.05               |
| Cadence Design Systems, Inc.  | USD      | 4,227                      | 1,300,859              | 0.37               |
| Capital One Financial Corp.   | USD      | 2,855                      | 395,275                | 0.11               |
| Charles Schwab Corp. (The)  | USD      | 19,366                     | 1,427,081              | 0.41               |
| Charter Communications, Inc. 'A'  | USD      | 3,262                      | 975,208                | 0.28               |
| Church & Dwight Co., Inc.   | USD      | 8,485                      | 879,725                | 0.25               |
| Cigna Group (The)   | USD      | 1,096                      | 362,305                | 0.10               |
| Cintas Corp.  | USD      | 1,667                      | 1,167,333              | 0.34               |
| Cisco Systems, Inc.   | USD      | 44,873                     | 2,131,916              | 0.61               |
| Citigroup, Inc.   | USD      | 25,038                     | 1,588,912              | 0.46               |
| Clorox Co. (The)  | USD      | 6,101                      | 832,603                | 0.24               |
| CME Group, Inc.   | USD      | 5,974                      | 1,174,488              | 0.34               |
| Colgate-Palmolive Co.   | USD      | 13,105                     | 1,271,709              | 0.37               |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Comcast Corp. 'A'   | USD      | 48,529                     | 1,900,396              | 0.55               |
| Cooper Cos., Inc. (The)   | USD      | 8,777                      | 766,232                | 0.22               |
| Copart, Inc.  | USD      | 18,658                     | 1,010,517              | 0.29               |
| CoStar Group, Inc.  | USD      | 11,944                     | 885,528                | 0.25               |
| Costco Wholesale Corp.  | USD      | 4,069                      | 3,458,609              | 0.99               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 3,475                      | 1,331,585              | 0.38               |
| Crown Castle, Inc., REIT  | USD      | 10,336                     | 1,009,827              | 0.29               |
| CSX Corp.   | USD      | 36,321                     | 1,214,937              | 0.35               |
| Danaher Corp.   | USD      | 7,861                      | 1,964,071              | 0.56               |
| DaVita, Inc.  | USD      | 2,014                      | 279,080                | 0.08               |
| Dayforce, Inc.  | USD      | 14,363                     | 712,405                | 0.20               |
| Deckers Outdoor Corp.   | USD      | 857                        | 829,533                | 0.24               |
| Dexcom, Inc.  | USD      | 8,192                      | 928,809                | 0.27               |
| Dick's Sporting Goods, Inc.   | USD      | 3,563                      | 765,511                | 0.22               |
| Digital Realty Trust, Inc., REIT  | USD      | 1,269                      | 192,951                | 0.06               |
| Dollar General Corp.  | USD      | 7,173                      | 948,486                | 0.27               |
| Dollar Tree, Inc.   | USD      | 7,901                      | 843,590                | 0.24               |
| DoorDash, Inc. 'A'  | USD      | 8,272                      | 899,828                | 0.26               |
| eBay, Inc.  | USD      | 17,193                     | 923,608                | 0.27               |
| Ecolab, Inc.  | USD      | 4,848                      | 1,153,824              | 0.33               |
| Edison International  | USD      | 12,579                     | 903,298                | 0.26               |
| Edwards Lifesciences Corp.  | USD      | 12,357                     | 1,141,416              | 0.33               |
| Elevance Health, Inc.   | USD      | 3,083                      | 1,670,554              | 0.48               |
| Eli Lilly & Co.   | USD      | 6,722                      | 6,085,964              | 1.75               |
| Emerson Electric Co.  | USD      | 10,383                     | 1,143,791              | 0.33               |
| Equifax, Inc.   | USD      | 3,762                      | 912,135                | 0.26               |
| Equitable Holdings, Inc.  | USD      | 2,438                      | 99,617                 | 0.03               |
| Equity Residential, REIT  | USD      | 13,330                     | 924,302                | 0.27               |
| Erie Indemnity Co. 'A'  | USD      | 613                        | 222,151                | 0.06               |
| Essential Utilities, Inc.   | USD      | 20,666                     | 771,462                | 0.22               |
| Essex Property Trust, Inc., REIT  | USD      | 3,125                      | 850,625                | 0.24               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 7,802                      | 830,133                | 0.24               |
| Etsy, Inc.  | USD      | 11,420                     | 673,552                | 0.19               |
| Eversource Energy   | USD      | 13,897                     | 788,099                | 0.23               |
| Exelon Corp.  | USD      | 25,708                     | 889,754                | 0.26               |
| Expedia Group, Inc.   | USD      | 6,538                      | 823,723                | 0.24               |
| Extra Space Storage, Inc., REIT   | USD      | 1,693                      | 263,109                | 0.08               |
| F5, Inc.  | USD      | 4,567                      | 786,574                | 0.23               |
| Fastenal Co.  | USD      | 14,604                     | 917,715                | 0.26               |
| Fidelity National Information Services, Inc.  | USD      | 13,609                     | 1,025,574              | 0.30               |
| Fifth Third Bancorp   | USD      | 24,288                     | 886,269                | 0.25               |
| Fiserv, Inc.  | USD      | 9,090                      | 1,354,774              | 0.39               |
| Fortinet, Inc.  | USD      | 10,722                     | 646,215                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Fortive Corp.   | USD      | 11,602                     | 859,708                | 0.25               |
| Fox Corp. 'A'   | USD      | 23,717                     | 815,153                | 0.23               |
| Fox Corp. 'B'   | USD      | 67                         | 2,145                  | –                  |
| General Mills, Inc.   | USD      | 14,782                     | 935,109                | 0.27               |
| Gilead Sciences, Inc.   | USD      | 19,740                     | 1,354,361              | 0.39               |
| Goldman Sachs Group, Inc. (The)   | USD      | 3,980                      | 1,800,234              | 0.52               |
| Graco, Inc.   | USD      | 9,808                      | 777,578                | 0.22               |
| HCA Healthcare, Inc.  | USD      | 3,493                      | 1,122,231              | 0.32               |
| Hewlett Packard Enterprise Co.  | USD      | 9,980                      | 211,277                | 0.06               |
| Hilton Worldwide Holdings, Inc.   | USD      | 5,302                      | 1,156,896              | 0.33               |
| Home Depot, Inc. (The)  | USD      | 9,279                      | 3,194,203              | 0.92               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 13,575                     | 244,079                | 0.07               |
| Hubbell, Inc. 'B'   | USD      | 2,183                      | 797,843                | 0.23               |
| IDEX Corp.  | USD      | 3,932                      | 791,118                | 0.23               |
| IDEXX Laboratories, Inc.  | USD      | 2,018                      | 983,170                | 0.28               |
| Illinois Tool Works, Inc.   | USD      | 1,900                      | 450,224                | 0.13               |
| Ingersoll Rand, Inc.  | USD      | 10,314                     | 936,924                | 0.27               |
| Intercontinental Exchange, Inc.   | USD      | 9,542                      | 1,306,204              | 0.38               |
| International Business Machines Corp.   | USD      | 6,386                      | 1,104,459              | 0.32               |
| International Flavors & Fragrances, Inc.  | USD      | 9,007                      | 857,556                | 0.25               |
| Intuit, Inc.  | USD      | 3,131                      | 2,057,725              | 0.59               |
| Intuitive Surgical, Inc.  | USD      | 4,220                      | 1,877,267              | 0.54               |
| Invitation Homes, Inc., REIT  | USD      | 4,560                      | 163,658                | 0.05               |
| Jack Henry & Associates, Inc.   | USD      | 3,165                      | 525,453                | 0.15               |
| JPMorgan Chase & Co.  | USD      | 24,929                     | 5,042,140              | 1.45               |
| Kimberly-Clark Corp.  | USD      | 7,547                      | 1,042,995              | 0.30               |
| Kimco Realty Corp., REIT  | USD      | 42,850                     | 833,861                | 0.24               |
| KKR & Co., Inc. 'A'   | USD      | 11,154                     | 1,173,847              | 0.34               |
| KLA Corp.   | USD      | 1,830                      | 1,508,853              | 0.43               |
| Liberty Media Corp-Liberty Formula One 'C'  | USD      | 2,173                      | 156,108                | 0.04               |
| Lowe's Cos., Inc.   | USD      | 7,379                      | 1,626,774              | 0.47               |
| Lululemon Athletica, Inc.   | USD      | 3,010                      | 899,087                | 0.26               |
| Marriott International, Inc. 'A'  | USD      | 4,713                      | 1,139,462              | 0.33               |
| Marsh & McLennan Cos., Inc.   | USD      | 6,982                      | 1,471,247              | 0.42               |
| Marvell Technology, Inc.  | USD      | 16,399                     | 1,146,290              | 0.33               |
| Masco Corp.   | USD      | 11,268                     | 751,238                | 0.22               |
| Mastercard, Inc. 'A'  | USD      | 7,782                      | 3,433,107              | 0.99               |
| Match Group, Inc.   | USD      | 25,150                     | 764,057                | 0.22               |
| MercadoLibre, Inc.  | USD      | 341                        | 560,399                | 0.16               |
| Merck & Co., Inc.   | USD      | 24,223                     | 2,998,807              | 0.86               |
| MetLife, Inc.   | USD      | 14,214                     | 997,681                | 0.29               |
| Mettler-Toledo International, Inc.  | USD      | 214                        | 299,084                | 0.09               |
| Microchip Technology, Inc.  | USD      | 10,224                     | 935,496                | 0.27               |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Micron Technology, Inc.   | USD      | 457                        | 60,109                 | 0.02               |
| Microsoft Corp.   | USD      | 53,286                     | 23,816,178             | 6.85               |
| Moderna, Inc.   | USD      | 1,629                      | 193,444                | 0.06               |
| Monolithic Power Systems, Inc.  | USD      | 1,209                      | 993,411                | 0.29               |
| Moody's Corp.   | USD      | 2,910                      | 1,224,906              | 0.35               |
| Morgan Stanley  | USD      | 16,004                     | 1,555,429              | 0.45               |
| Motorola Solutions, Inc.  | USD      | 3,053                      | 1,178,611              | 0.34               |
| NetApp, Inc.  | USD      | 7,040                      | 906,752                | 0.26               |
| Netflix, Inc.   | USD      | 4,301                      | 2,902,659              | 0.83               |
| Neurocrine Biosciences, Inc.  | USD      | 3,606                      | 496,438                | 0.14               |
| Newmont Corp.   | USD      | 25,078                     | 1,050,016              | 0.30               |
| News Corp. 'A'  | USD      | 29,250                     | 806,423                | 0.23               |
| NextEra Energy, Inc.  | USD      | 24,850                     | 1,759,629              | 0.51               |
| NIKE, Inc. 'B'  | USD      | 16,556                     | 1,247,826              | 0.36               |
| Nordson Corp.   | USD      | 3,385                      | 785,117                | 0.23               |
| Norfolk Southern Corp.  | USD      | 4,744                      | 1,018,489              | 0.29               |
| NVIDIA Corp.  | USD      | 188,690                    | 23,310,763             | 6.70               |
| Old Dominion Freight Line, Inc.   | USD      | 5,424                      | 957,878                | 0.28               |
| Oracle Corp.  | USD      | 17,032                     | 2,404,918              | 0.69               |
| Otis Worldwide Corp.  | USD      | 10,110                     | 973,189                | 0.28               |
| Palantir Technologies, Inc. 'A'   | USD      | 43,170                     | 1,093,496              | 0.31               |
| Palo Alto Networks, Inc.  | USD      | 4,540                      | 1,539,105              | 0.44               |
| Paychex, Inc.   | USD      | 8,263                      | 979,661                | 0.28               |
| Paycom Software, Inc.   | USD      | 5,198                      | 743,522                | 0.21               |
| Paylocity Holding Corp.   | USD      | 5,299                      | 698,673                | 0.20               |
| PayPal Holdings, Inc., CDI  | USD      | 11,169                     | 648,137                | 0.19               |
| Pfizer, Inc.  | USD      | 66,862                     | 1,870,799              | 0.54               |
| Pinterest, Inc. 'A'   | USD      | 20,653                     | 910,178                | 0.26               |
| PNC Financial Services Group, Inc. (The)  | USD      | 7,355                      | 1,143,555              | 0.33               |
| Pool Corp.  | USD      | 2,160                      | 663,833                | 0.19               |
| Procter & Gamble Co. (The)  | USD      | 21,445                     | 3,536,709              | 1.02               |
| Progressive Corp. (The)   | USD      | 7,779                      | 1,615,776              | 0.46               |
| Prologis, Inc., REIT  | USD      | 13,248                     | 1,487,883              | 0.43               |
| Prudential Financial, Inc.  | USD      | 3,327                      | 389,891                | 0.11               |
| Public Service Enterprise Group, Inc.   | USD      | 12,973                     | 956,110                | 0.28               |
| Public Storage, REIT  | USD      | 1,961                      | 564,082                | 0.16               |
| QUALCOMM, Inc.  | USD      | 11,402                     | 2,271,050              | 0.65               |
| Realty Income Corp., REIT   | USD      | 19,051                     | 1,006,274              | 0.29               |
| Regency Centers Corp., REIT   | USD      | 12,087                     | 751,811                | 0.22               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 1,505                      | 1,581,800              | 0.45               |
| ROBLOX Corp. 'A'  | USD      | 3,521                      | 131,016                | 0.04               |
| Rockwell Automation, Inc.   | USD      | 3,432                      | 944,761                | 0.27               |
| Rollins, Inc.   | USD      | 16,609                     | 810,353                | 0.23               |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Roper Technologies, Inc.  | USD      | 2,083                      | 1,174,104              | 0.34               |
| S&P Global, Inc.  | USD      | 3,972                      | 1,771,512              | 0.51               |
| Salesforce, Inc.  | USD      | 9,715                      | 2,497,727              | 0.72               |
| ServiceNow, Inc.  | USD      | 2,465                      | 1,939,142              | 0.56               |
| Simon Property Group, Inc., REIT  | USD      | 7,050                      | 1,070,190              | 0.31               |
| Snap, Inc., CDI 'A'   | USD      | 52,297                     | 868,653                | 0.25               |
| Snap-on, Inc.   | USD      | 2,856                      | 746,530                | 0.21               |
| SS&C Technologies Holdings, Inc.  | USD      | 12,638                     | 792,023                | 0.23               |
| Stryker Corp.   | USD      | 4,659                      | 1,585,225              | 0.46               |
| Synopsys, Inc.  | USD      | 2,355                      | 1,401,366              | 0.40               |
| Take-Two Interactive Software, Inc.   | USD      | 5,802                      | 902,153                | 0.26               |
| Target Corp.  | USD      | 7,910                      | 1,170,996              | 0.34               |
| Tesla, Inc.   | USD      | 25,127                     | 4,972,131              | 1.43               |
| Texas Instruments, Inc.   | USD      | 10,288                     | 2,001,325              | 0.58               |
| Thermo Fisher Scientific, Inc.  | USD      | 4,028                      | 2,227,484              | 0.64               |
| T-Mobile US, Inc.   | USD      | 8,152                      | 1,436,219              | 0.41               |
| Tradeweb Markets, Inc. 'A'  | USD      | 7,562                      | 801,572                | 0.23               |
| TransUnion  | USD      | 10,119                     | 750,425                | 0.22               |
| Travelers Cos., Inc. (The)  | USD      | 4,924                      | 1,001,246              | 0.29               |
| Trimble, Inc.   | USD      | 10,805                     | 604,216                | 0.17               |
| Truist Financial Corp.  | USD      | 27,546                     | 1,070,162              | 0.31               |
| Tyler Technologies, Inc.  | USD      | 200                        | 100,556                | 0.03               |
| U-Haul Holding Co.  | USD      | 3,838                      | 230,357                | 0.07               |
| Ulta Beauty, Inc.   | USD      | 2,181                      | 841,582                | 0.24               |
| Union Pacific Corp.   | USD      | 7,381                      | 1,670,025              | 0.48               |
| United Parcel Service, Inc. 'B'   | USD      | 10,207                     | 1,396,828              | 0.40               |
| United Rentals, Inc.  | USD      | 1,562                      | 1,010,192              | 0.29               |
| UnitedHealth Group, Inc.  | USD      | 8,164                      | 4,157,599              | 1.20               |
| US Bancorp  | USD      | 29,111                     | 1,155,707              | 0.33               |
| Veeva Systems, Inc. 'A'   | USD      | 4,802                      | 878,814                | 0.25               |
| Veralto Corp.   | USD      | 1,978                      | 188,840                | 0.05               |
| Verisk Analytics, Inc. 'A'  | USD      | 3,845                      | 1,036,420              | 0.30               |
| Verizon Communications, Inc.  | USD      | 48,276                     | 1,990,902              | 0.57               |
| Vertex Pharmaceuticals, Inc.  | USD      | 3,353                      | 1,571,618              | 0.45               |
| Visa, Inc. 'A'  | USD      | 14,331                     | 3,761,458              | 1.08               |
| Vulcan Materials Co.  | USD      | 3,759                      | 934,788                | 0.27               |
| Walmart, Inc.   | USD      | 42,949                     | 2,908,077              | 0.84               |
| Walt Disney Co. (The)   | USD      | 20,472                     | 2,032,665              | 0.58               |
| Warner Bros Discovery, Inc.   | USD      | 103,333                    | 768,798                | 0.22               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 5,552                      | 877,494                | 0.25               |
| Workday, Inc. 'A'   | USD      | 4,261                      | 952,589                | 0.27               |
| WP Carey, Inc., REIT  | USD      | 13,878                     | 763,984                | 0.22               |
| WW Grainger, Inc.   | USD      | 330                        | 297,739                | 0.09               |

## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

| 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>   |          |                            |                           |                      |
| Xylem, Inc.   | USD      | 6,672                      | 904,923                   | 0.26                 |
| Zillow Group, Inc. 'C'  | USD      | 15,481                     | 718,164                   | 0.21                 |
| Zoetis, Inc. 'A'  | USD      | 3,360                      | 582,490                   | 0.17                 |
|   |          |                            | <u>341,954,921</u>        | <u>98.33</u>         |
| Total Equities  |          |                            | <u>349,089,844</u>        | <u>100.39</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>349,089,844</u>        | <u>100.39</u>        |
| <b>Total Investments</b>  |          |                            | <b><u>349,089,844</u></b> | <b><u>100.39</u></b> |
| <b>Cash</b>   |          |                            | <b><u>772,152</u></b>     | <b><u>0.22</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(2,116,769)</u></b> | <b><u>(0.61)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>347,745,227</u></b> | <b><u>100.00</u></b> |



## Schedule of Investments (continued)

### Robeco QI US Climate Beta Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 438,103          | USD           | 468,072     | 01/07/2024    | J.P. Morgan  | 1,466                      | –               |
| EUR   | 251,647          | USD           | 269,067     | 15/07/2024    | Barclays     | 802                        | –               |
| EUR   | 496,339          | USD           | 530,944     | 15/07/2024    | BNP Paribas  | 1,336                      | –               |
| EUR   | 82,218           | USD           | 88,116      | 15/07/2024    | HSBC         | 55                         | –               |
| GBP   | 58,782           | USD           | 74,219      | 01/07/2024    | Barclays     | 87                         | –               |
| GBP   | 146,217          | USD           | 184,823     | 03/07/2024    | J.P. Morgan  | 12                         | –               |
| GBP   | 148,251          | USD           | 187,192     | 15/07/2024    | HSBC         | 227                        | –               |
| USD   | 41,615           | EUR           | 38,747      | 15/07/2024    | Barclays     | 62                         | –               |
| USD   | 25,379           | EUR           | 23,624      | 15/07/2024    | Barclays     | 44                         | –               |
| USD   | 10,640           | EUR           | 9,907       | 15/07/2024    | HSBC         | 15                         | –               |
| USD   | 1,798,452        | EUR           | 1,668,706   | 15/07/2024    | J.P. Morgan  | 8,913                      | –               |
| USD   | 1,316,577        | GBP           | 1,037,995   | 15/07/2024    | Barclays     | 4,344                      | –               |
| USD   | 44,235           | GBP           | 34,881      | 15/07/2024    | HSBC         | 139                        | –               |
| USD   | 1,937,849        | GBP           | 1,525,535   | 15/07/2024    | J.P. Morgan  | 9,268                      | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>26,770</b>              | <b>0.01</b>     |
| EUR   | 16,455           | USD           | 17,637      | 03/07/2024    | Barclays     | (1)                        | –               |
| EUR   | 148,179,821      | USD           | 159,464,301 | 15/07/2024    | Barclays     | (554,630)                  | (0.16)          |
| EUR   | 1,967            | USD           | 2,111       | 15/07/2024    | HSBC         | (1)                        | –               |
| EUR   | 1,335,527        | USD           | 1,434,749   | 15/07/2024    | HSBC         | (2,515)                    | –               |
| EUR   | 2,406,245        | USD           | 2,598,659   | 15/07/2024    | J.P. Morgan  | (18,176)                   | –               |
| GBP   | 35,523           | USD           | 44,931      | 02/07/2024    | J.P. Morgan  | (26)                       | –               |
| GBP   | 1,775,099        | USD           | 2,278,929   | 15/07/2024    | Barclays     | (34,851)                   | (0.01)          |
| GBP   | 87,318,475       | USD           | 111,392,868 | 15/07/2024    | BNP Paribas  | (1,004,901)                | (0.29)          |
| GBP   | 2,454,833        | USD           | 3,127,225   | 15/07/2024    | J.P. Morgan  | (23,826)                   | (0.01)          |
| USD   | 88,063           | EUR           | 82,218      | 02/07/2024    | HSBC         | (54)                       | –               |
| USD   | 73,914           | EUR           | 68,984      | 15/07/2024    | Barclays     | (66)                       | –               |
| USD   | 75,764           | EUR           | 70,802      | 15/07/2024    | HSBC         | (164)                      | –               |
| USD   | 1,191,542        | EUR           | 1,113,567   | 15/07/2024    | J.P. Morgan  | (2,659)                    | –               |
| USD   | 74,224           | GBP           | 58,782      | 15/07/2024    | Barclays     | (87)                       | –               |
| USD   | 184,836          | GBP           | 146,217     | 15/07/2024    | J.P. Morgan  | (12)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,641,969)</b>         | <b>(0.47)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,615,199)</b>         | <b>(0.46)</b>   |

## Schedule of Investments (continued)

### Robeco QI European Active Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 15,808                     | 699,346                | 0.83               |
| Verbund AG  | EUR      | 1,051                      | 77,406                 | 0.09               |
|   |          |                            | <u>776,752</u>         | <u>0.92</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Proximus SADP   | EUR      | 5,144                      | 38,323                 | 0.04               |
| Syensqo SA  | EUR      | 584                        | 48,805                 | 0.06               |
|   |          |                            | <u>87,128</u>          | <u>0.10</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Lancashire Holdings Ltd.  | GBP      | 7,872                      | 57,009                 | 0.07               |
|   |          |                            | <u>57,009</u>          | <u>0.07</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Genmab A/S  | DKK      | 3,015                      | 705,492                | 0.83               |
| H Lundbeck A/S  | DKK      | 7,480                      | 38,978                 | 0.05               |
| NKT A/S   | DKK      | 499                        | 40,784                 | 0.05               |
| Novo Nordisk A/S 'B'  | DKK      | 30,644                     | 4,132,190              | 4.89               |
| Novonosis (Novozymes) B 'B'   | DKK      | 2,962                      | 169,241                | 0.20               |
| Pandora A/S   | DKK      | 4,853                      | 683,947                | 0.81               |
|   |          |                            | <u>5,770,632</u>       | <u>6.83</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Cargotec OYJ 'B'  | EUR      | 1,230                      | 92,189                 | 0.11               |
| Fortum OYJ  | EUR      | 2,455                      | 33,511                 | 0.04               |
| Kemira OYJ  | EUR      | 21,490                     | 489,112                | 0.58               |
| Nokia OYJ   | EUR      | 205,559                    | 731,482                | 0.86               |
| Nordea Bank Abp   | EUR      | 14,168                     | 157,477                | 0.19               |
| Nordea Bank Abp   | SEK      | 62,664                     | 696,202                | 0.82               |
| UPM-Kymmene OYJ   | EUR      | 4,402                      | 143,593                | 0.17               |
|   |          |                            | <u>2,343,566</u>       | <u>2.77</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA  | EUR      | 1,512                      | 57,910                 | 0.07               |
| BioMerieux  | EUR      | 4,571                      | 405,676                | 0.48               |
| Cie de Saint-Gobain SA  | EUR      | 7,363                      | 534,701                | 0.63               |
| Coface SA   | EUR      | 20,585                     | 267,811                | 0.32               |
| Covivio SA, REIT  | EUR      | 4,864                      | 215,864                | 0.25               |
| Credit Agricole SA  | EUR      | 7,400                      | 94,276                 | 0.11               |
| Danone SA   | EUR      | 14,535                     | 829,658                | 0.98               |
| Dassault Systemes SE  | EUR      | 15,784                     | 557,175                | 0.66               |

## Schedule of Investments (continued)

### Robeco QI European Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Eiffage SA  | EUR      | 6,870                      | 589,171                | 0.70               |
| Engie SA  | EUR      | 46,796                     | 624,025                | 0.74               |
| Gecina SA, REIT   | EUR      | 372                        | 31,973                 | 0.04               |
| Hermes International SCA  | EUR      | 303                        | 648,420                | 0.77               |
| Ipsen SA  | EUR      | 3,669                      | 420,101                | 0.50               |
| Klepierre SA, REIT  | EUR      | 3,556                      | 88,829                 | 0.10               |
| La Francaise des Jeux SAEM, Reg. S, 144A  | EUR      | 9,933                      | 315,869                | 0.37               |
| Legrand SA  | EUR      | 7,473                      | 692,299                | 0.82               |
| L'Oreal SA  | EUR      | 3,305                      | 1,355,215              | 1.60               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 1,098                      | 783,533                | 0.93               |
| Publicis Groupe SA  | EUR      | 4,772                      | 474,241                | 0.56               |
| Safran SA   | EUR      | 3,597                      | 710,048                | 0.84               |
| Sanofi SA   | EUR      | 671                        | 60,350                 | 0.07               |
| Schneider Electric SE   | EUR      | 6,099                      | 1,368,006              | 1.62               |
| Societe BIC SA  | EUR      | 930                        | 51,150                 | 0.06               |
| Sodexo SA   | EUR      | 3,110                      | 261,240                | 0.31               |
| Thales SA   | EUR      | 4,466                      | 667,667                | 0.79               |
| TotalEnergies SE  | EUR      | 27,340                     | 1,704,102              | 2.01               |
| Ubisoft Entertainment SA  | EUR      | 7,405                      | 151,358                | 0.18               |
|   |          |                            | <u>13,960,668</u>      | <u>16.51</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 981                        | 218,763                | 0.26               |
| Allianz SE  | EUR      | 882                        | 228,879                | 0.27               |
| Bayerische Motoren Werke AG Preference  | EUR      | 24                         | 1,979                  | –                  |
| Bayerische Motoren Werke AG   | EUR      | 9,060                      | 800,723                | 0.95               |
| Beiersdorf AG   | EUR      | 5,047                      | 689,168                | 0.82               |
| BioNTech SE, ADR  | USD      | 3,158                      | 236,787                | 0.28               |
| Daimler Truck Holding AG  | EUR      | 10,431                     | 387,720                | 0.46               |
| Deutsche Telekom AG   | EUR      | 21,621                     | 507,661                | 0.60               |
| Deutz AG  | EUR      | 29,566                     | 178,283                | 0.21               |
| E.ON SE   | EUR      | 46,341                     | 567,909                | 0.67               |
| Evonik Industries AG  | EUR      | 31,638                     | 602,704                | 0.71               |
| Fresenius SE & Co. KGaA   | EUR      | 24,112                     | 672,242                | 0.80               |
| FUCHS SE Preference   | EUR      | 8,551                      | 364,957                | 0.43               |
| Henkel AG & Co. KGaA  | EUR      | 45                         | 3,305                  | –                  |
| Henkel AG & Co. KGaA Preference   | EUR      | 8,532                      | 710,033                | 0.84               |
| Knorr-Bremse AG   | EUR      | 1,946                      | 138,750                | 0.17               |
| Lanxess AG  | EUR      | 6,625                      | 152,242                | 0.18               |
| Mercedes-Benz Group AG  | EUR      | 1,883                      | 121,585                | 0.14               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 2,396                      | 1,118,932              | 1.32               |
| Porsche Automobil Holding SE Preference   | EUR      | 66                         | 2,786                  | –                  |

## Schedule of Investments (continued)

### Robeco QI European Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| SAP SE  | EUR      | 10,461                     | 1,982,569              | 2.35               |
| Sartorius AG Preference   | EUR      | 161                        | 35,259                 | 0.04               |
| Siemens AG  | EUR      | 2,488                      | 432,215                | 0.51               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 666                        | 35,831                 | 0.04               |
| Suedzucker AG   | EUR      | 711                        | 9,670                  | 0.01               |
| TAG Immobilien AG   | EUR      | 18,727                     | 255,998                | 0.30               |
| Volkswagen AG   | EUR      | 11                         | 1,233                  | –                  |
| Zalando SE, Reg. S, 144A  | EUR      | 1,776                      | 38,877                 | 0.05               |
|   |          |                            | <u>10,497,060</u>      | <u>12.41</u>       |
| <i>Ireland</i>  |          |                            |                        |                    |
| Smurfit Kappa Group plc   | EUR      | 3,555                      | 147,888                | 0.18               |
|   |          |                            | <u>147,888</u>         | <u>0.18</u>        |
| <i>Isle of Man</i>  |          |                            |                        |                    |
| Playtech plc  | GBP      | 18,191                     | 99,769                 | 0.12               |
|   |          |                            | <u>99,769</u>          | <u>0.12</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Plus500 Ltd.  | GBP      | 5,130                      | 137,109                | 0.16               |
|   |          |                            | <u>137,109</u>         | <u>0.16</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Anima Holding SpA, Reg. S, 144A   | EUR      | 11,992                     | 55,883                 | 0.07               |
| BPER Banca SpA  | EUR      | 9,256                      | 43,697                 | 0.05               |
| Intesa Sanpaolo SpA   | EUR      | 199,359                    | 691,975                | 0.82               |
| Italgas SpA   | EUR      | 22,639                     | 104,185                | 0.12               |
| Leonardo SpA  | EUR      | 9,082                      | 196,898                | 0.23               |
| Mediobanca Banca di Credito Finanziario SpA   | EUR      | 210                        | 2,875                  | 0.01               |
| OVS SpA, Reg. S, 144A   | EUR      | 37,196                     | 92,395                 | 0.11               |
| Prysmian SpA  | EUR      | 12,155                     | 702,802                | 0.83               |
| UniCredit SpA   | EUR      | 29,295                     | 1,013,753              | 1.20               |
|   |          |                            | <u>2,904,463</u>       | <u>3.44</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Centamin plc  | GBP      | 173,457                    | 247,347                | 0.29               |
| Experian plc  | GBP      | 6,243                      | 271,417                | 0.32               |
| Glencore plc  | GBP      | 6,405                      | 34,078                 | 0.04               |
| Man Group plc   | GBP      | 106,217                    | 303,428                | 0.36               |
| TP ICAP Group plc   | GBP      | 37,792                     | 89,060                 | 0.11               |

## Schedule of Investments (continued)

### Robeco QI European Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 945,330                | 1.12               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Grand City Properties SA  | EUR      | 11,820                     | 127,656                | 0.15               |
| Spotify Technology SA   | USD      | 1,998                      | 584,980                | 0.69               |
|   |          |                            | 712,636                | 0.84               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, 144A  | EUR      | 24,185                     | 371,240                | 0.44               |
| AerCap Holdings NV  | USD      | 1,154                      | 100,352                | 0.12               |
| Akzo Nobel NV   | EUR      | 5,715                      | 324,498                | 0.38               |
| ASML Holding NV   | EUR      | 3,490                      | 3,365,058              | 3.98               |
| CTP NV, Reg. S, 144A  | EUR      | 3,406                      | 54,224                 | 0.06               |
| Euronext NV, Reg. S, 144A   | EUR      | 3,591                      | 310,621                | 0.37               |
| EXOR NV   | EUR      | 47                         | 4,592                  | 0.01               |
| Heineken Holding NV   | EUR      | 50                         | 3,682                  | –                  |
| Koninklijke Ahold Delhaize NV   | EUR      | 29,030                     | 800,938                | 0.95               |
| Koninklijke Philips NV  | EUR      | 31,503                     | 743,156                | 0.88               |
| NN Group NV   | EUR      | 16,009                     | 695,591                | 0.82               |
| Stellantis NV   | EUR      | 38,859                     | 717,726                | 0.85               |
| STMicroelectronics NV   | EUR      | 6,082                      | 224,213                | 0.27               |
| Van Lanschot Kempen NV, CVA   | EUR      | 1,777                      | 66,637                 | 0.08               |
| Wolters Kluwer NV   | EUR      | 6,029                      | 933,289                | 1.10               |
|   |          |                            | 8,715,817              | 10.31              |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker Solutions ASA  | NOK      | 44,208                     | 171,231                | 0.20               |
| Equinor ASA   | NOK      | 5,327                      | 141,888                | 0.17               |
| Kongsberg Gruppen ASA   | NOK      | 4,127                      | 314,639                | 0.37               |
| Telenor ASA   | NOK      | 16,305                     | 173,888                | 0.21               |
|   |          |                            | 801,646                | 0.95               |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA 'R'  | EUR      | 168,349                    | 56,666                 | 0.07               |
| EDP - Energias de Portugal SA   | EUR      | 18,477                     | 64,651                 | 0.07               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 48,474                     | 111,006                | 0.13               |
|   |          |                            | 232,323                | 0.27               |
| <i>Spain</i>  |          |                            |                        |                    |
| Amadeus IT Group SA 'A'   | EUR      | 12,556                     | 780,230                | 0.92               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 96,229                     | 899,934                | 1.06               |

## Schedule of Investments (continued)

### Robeco QI European Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Banco Santander SA  | EUR      | 127,940                    | 554,044                | 0.66               |
| Iberdrola SA  | EUR      | 77,818                     | 942,765                | 1.11               |
| Industria de Diseno Textil SA   | EUR      | 20,220                     | 937,399                | 1.11               |
| Telefonica SA   | EUR      | 133,835                    | 529,987                | 0.63               |
|   |          |                            | 4,644,359              | 5.49               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 35,564                     | 624,169                | 0.74               |
| Atlas Copco AB 'B'  | SEK      | 10,389                     | 156,658                | 0.19               |
| Betsson AB 'B'  | SEK      | 7,238                      | 79,012                 | 0.09               |
| Epiroc AB 'B'   | SEK      | 169                        | 2,885                  | –                  |
| Industrivarden AB 'A'   | SEK      | 21                         | 667                    | –                  |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 57,681                     | 795,334                | 0.94               |
| Swedish Orphan Biovitrum AB   | SEK      | 4,662                      | 116,488                | 0.14               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 24,016                     | 139,229                | 0.17               |
| Trelleborg AB 'B'   | SEK      | 3,788                      | 137,636                | 0.16               |
| Volvo AB 'B'  | SEK      | 35,475                     | 847,333                | 1.00               |
|   |          |                            | 2,899,411              | 3.43               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 24,673                     | 1,278,900              | 1.51               |
| Alcon, Inc.   | CHF      | 556                        | 46,313                 | 0.06               |
| Basilea Pharmaceutica AG  | CHF      | 1,955                      | 79,270                 | 0.09               |
| Coca-Cola HBC AG  | GBP      | 20,570                     | 654,582                | 0.78               |
| dormakaba Holding AG  | CHF      | 207                        | 99,086                 | 0.12               |
| Givaudan SA   | CHF      | 214                        | 946,593                | 1.12               |
| Holcim AG   | CHF      | 3,464                      | 286,378                | 0.34               |
| Logitech International SA   | CHF      | 7,239                      | 653,339                | 0.77               |
| Mobimo Holding AG   | CHF      | 666                        | 175,996                | 0.21               |
| Nestle SA   | CHF      | 12,788                     | 1,217,886              | 1.44               |
| Novartis AG   | CHF      | 22,285                     | 2,225,319              | 2.63               |
| PSP Swiss Property AG   | CHF      | 5,240                      | 627,337                | 0.74               |
| Roche Holding AG  | CHF      | 178                        | 50,605                 | 0.06               |
| Roche Holding AG  | CHF      | 2,433                      | 630,308                | 0.75               |
| Sandoz Group AG   | CHF      | 3,578                      | 120,892                | 0.14               |
| Schindler Holding AG  | CHF      | 9                          | 2,093                  | –                  |
| Schindler Holding AG  | CHF      | 2,178                      | 510,648                | 0.60               |
| Sulzer AG   | CHF      | 2,649                      | 341,620                | 0.40               |
| Swatch Group AG (The)   | CHF      | 24                         | 915                    | –                  |
| Swiss Prime Site AG   | CHF      | 2,746                      | 242,930                | 0.29               |
| Swiss Re AG   | CHF      | 2,690                      | 311,435                | 0.37               |
| u-blox Holding AG   | CHF      | 589                        | 57,611                 | 0.07               |

## Schedule of Investments (continued)

### Robeco QI European Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| UBS Group AG  | CHF      | 30,917                     | 849,108                | 1.01               |
| Ypsomed Holding AG  | CHF      | 925                        | 388,028                | 0.46               |
| Zurich Insurance Group AG   | CHF      | 74                         | 36,813                 | 0.04               |
|   |          |                            | 11,834,005             | 14.00              |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 16,956                     | 613,174                | 0.73               |
| Admiral Group plc   | GBP      | 1,022                      | 31,522                 | 0.04               |
| Associated British Foods plc  | GBP      | 19,926                     | 581,444                | 0.69               |
| AstraZeneca plc   | GBP      | 9,141                      | 1,332,170              | 1.58               |
| Aviva plc   | GBP      | 126,412                    | 710,608                | 0.84               |
| Barclays plc  | GBP      | 224,300                    | 552,657                | 0.65               |
| Barratt Developments plc  | GBP      | 32,608                     | 181,609                | 0.21               |
| BP plc  | GBP      | 57,999                     | 325,076                | 0.38               |
| Britvic plc   | GBP      | 21,090                     | 293,775                | 0.35               |
| Centrica plc  | GBP      | 40,115                     | 63,827                 | 0.08               |
| Chemring Group plc  | GBP      | 24,992                     | 109,803                | 0.13               |
| Coca-Cola Europacific Partners plc  | USD      | 9,323                      | 633,886                | 0.75               |
| Deliveroo plc, Reg. S 'A', 144A   | GBP      | 152,992                    | 236,209                | 0.28               |
| GSK plc   | GBP      | 65,718                     | 1,185,555              | 1.40               |
| Haleon plc  | GBP      | 18,537                     | 70,533                 | 0.08               |
| Hikma Pharmaceuticals plc   | GBP      | 2,590                      | 57,767                 | 0.07               |
| Hill & Smith plc  | GBP      | 4,175                      | 96,812                 | 0.11               |
| HSBC Holdings plc   | GBP      | 46,944                     | 378,670                | 0.45               |
| Immunocore Holdings plc, ADR  | USD      | 4,430                      | 140,082                | 0.17               |
| InterContinental Hotels Group plc   | GBP      | 7,408                      | 727,487                | 0.86               |
| Investec plc  | GBP      | 22,812                     | 154,307                | 0.18               |
| Kingfisher plc  | GBP      | 40,491                     | 118,822                | 0.14               |
| Melrose Industries plc  | GBP      | 42,078                     | 274,652                | 0.32               |
| Mitie Group plc   | GBP      | 46,708                     | 64,015                 | 0.08               |
| National Grid plc   | GBP      | 4,722                      | 49,156                 | 0.06               |
| NatWest Group plc   | GBP      | 40,231                     | 147,953                | 0.17               |
| Next plc  | GBP      | 567                        | 60,429                 | 0.07               |
| Paragon Banking Group plc   | GBP      | 41,266                     | 357,740                | 0.42               |
| QinetiQ Group plc   | GBP      | 12,598                     | 65,855                 | 0.08               |
| Quilter plc, Reg. S, 144A   | GBP      | 25,778                     | 36,516                 | 0.04               |
| RELX plc  | EUR      | 5,600                      | 240,576                | 0.28               |
| Rio Tinto plc   | GBP      | 1,611                      | 98,826                 | 0.12               |
| Rolls-Royce Holdings plc  | GBP      | 61,032                     | 328,830                | 0.39               |
| Sage Group plc (The)  | GBP      | 55,378                     | 710,974                | 0.84               |
| Shell plc   | GBP      | 931                        | 31,120                 | 0.04               |
| Shell plc   | EUR      | 69,756                     | 2,343,453              | 2.77               |

## Schedule of Investments (continued)

### Robeco QI European Active Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 34,559                     | 291,852                | 0.34               |
| Tesco plc   | GBP      | 221,941                    | 801,026                | 0.95               |
| Tritax Big Box REIT plc   | GBP      | 69,799                     | 127,688                | 0.15               |
| Unilever plc  | EUR      | 19,436                     | 996,678                | 1.18               |
| Vodafone Group plc  | GBP      | 685,710                    | 564,202                | 0.67               |
| Wise plc 'A'  | GBP      | 38,175                     | 306,855                | 0.36               |
| Zigup plc   | GBP      | 23,158                     | 115,129                | 0.14               |
|   |          |                            | 16,609,320             | 19.64              |
| Total Equities  |          |                            | 84,176,891             | 99.56              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 84,176,891             | 99.56              |
| <b>Total Investments</b>  |          |                            | <b>84,176,891</b>      | <b>99.56</b>       |
| <b>Cash</b>   |          |                            | <b>128,023</b>         | <b>0.15</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>247,849</b>         | <b>0.29</b>        |
| <b>Total net assets</b>   |          |                            | <b>84,552,763</b>      | <b>100.00</b>      |

### Robeco QI European Active Equities

As at 30 June 2024

#### 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, 20/09/2024                             | 6                      | EUR      | 295,560                   | 1,560                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,560</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,560</b>                     | <b>–</b>           |



## Schedule of Investments (continued)

### Robeco Transition Asian Equities As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| BHP Group Ltd.  | AUD      | 2,257                      | 64,333                 | 1.98               |
| Brambles Ltd.   | AUD      | 5,100                      | 49,490                 | 1.53               |
| Worley Ltd.   | AUD      | 5,100                      | 51,022                 | 1.57               |
|   |          |                            | <u>164,845</u>         | <u>5.08</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Hutchison Holdings Ltd.  | HKD      | 8,000                      | 38,322                 | 1.18               |
| Meituan, Reg. S 'B', 144A   | HKD      | 9,600                      | 136,609                | 4.22               |
|   |          |                            | <u>174,931</u>         | <u>5.40</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 3,500                      | 104,004                | 3.21               |
| CGN Power Co. Ltd., Reg. S 'H', 144A  | HKD      | 113,000                    | 49,789                 | 1.54               |
| Dongfang Electric Corp. Ltd. 'H'  | HKD      | 19,200                     | 30,593                 | 0.94               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 28,000                     | 126,956                | 3.92               |
|   |          |                            | <u>311,342</u>         | <u>9.61</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 82,000                     | 65,328                 | 2.02               |
| Swire Pacific Ltd. 'A'  | HKD      | 7,500                      | 66,283                 | 2.04               |
|   |          |                            | <u>131,611</u>         | <u>4.06</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 962                        | 73,295                 | 2.26               |
| Infosys Ltd., ADR   | USD      | 8,162                      | 151,976                | 4.69               |
|   |          |                            | <u>225,271</u>         | <u>6.95</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hitachi Ltd.  | JPY      | 2,000                      | 44,772                 | 1.38               |
| Mitsubishi Electric Corp.   | JPY      | 2,000                      | 31,922                 | 0.99               |
| Renesas Electronics Corp.   | JPY      | 2,500                      | 46,764                 | 1.44               |
| Sumitomo Forestry Co. Ltd.  | JPY      | 1,500                      | 47,716                 | 1.47               |
|   |          |                            | <u>171,174</u>         | <u>5.28</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| CIMB Group Holdings Bhd.  | MYR      | 69,800                     | 100,613                | 3.10               |
|   |          |                            | <u>100,613</u>         | <u>3.10</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Ayala Land, Inc.  | PHP      | 147,900                    | 71,920                 | 2.22               |

## Schedule of Investments (continued)

### Robeco Transition Asian Equities

As at 30 June 2024

| 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>  |          |                            |                        |                    |
|   |          |                            | 71,920                 | 2.22               |
| <i>Singapore</i>  |          |                            |                        |                    |
| Keppel Ltd.   | SGD      | 14,200                     | 67,791                 | 2.09               |
|   |          |                            | 67,791                 | 2.09               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 267                        | 32,451                 | 1.00               |
| KB Financial Group, Inc.  | KRW      | 1,879                      | 107,157                | 3.31               |
| LG Chem Ltd.  | KRW      | 410                        | 102,910                | 3.18               |
| LG Innotek Co. Ltd.   | KRW      | 181                        | 35,766                 | 1.10               |
| Orion Corp.   | KRW      | 960                        | 64,302                 | 1.98               |
| SK Hynix, Inc.  | KRW      | 973                        | 167,174                | 5.16               |
|   |          |                            | 509,760                | 15.73              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 13,000                     | 85,754                 | 2.65               |
| MediaTek, Inc.  | TWD      | 2,000                      | 86,309                 | 2.66               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 10,000                     | 297,767                | 9.19               |
|   |          |                            | 469,830                | 14.50              |
| Total Equities  |          |                            | 2,399,088              | 74.02              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,399,088              | 74.02              |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                        |                    |
| Exchange Traded Funds   |          |                            |                        |                    |
| <i>Ireland</i>  |          |                            |                        |                    |
| iShares MSCI India Fund   | USD      | 22,926                     | 229,535                | 7.08               |
|   |          |                            | 229,535                | 7.08               |
| Total Exchange Traded Funds   |          |                            | 229,535                | 7.08               |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | 229,535                | 7.08               |
| <b>Total Investments</b>  |          |                            | <b>2,628,623</b>       | <b>81.10</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>8,953</b>           | <b>0.28</b>        |
| <b>Cash</b>   |          |                            | <b>599,607</b>         | <b>18.50</b>       |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>3,788</b>           | <b>0.12</b>        |
| <b>Total net assets</b>   |          |                            | <b>3,240,971</b>       | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Transition Asian Equities

As at 30 June 2024

#### 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 |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| NIFTY 50 Index, 25/07/2024                                  | 6                      | USD      | 289,674                   | 5,316                            | 0.17               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>5,316</b>                     | <b>0.17</b>        |
| FTSE China A50 Index, 30/07/2024                            | 16                     | USD      | 190,432                   | (1,823)                          | (0.06)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(1,823)</b>                   | <b>(0.06)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>3,493</b>                     | <b>0.11</b>        |

## Schedule of Investments (continued)

### Robeco New World Financials As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 52,000                     | 6,632,624              | 1.44               |
|   |          |                            | <u>6,632,624</u>       | <u>1.44</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 125,000                    | 5,530,000              | 1.20               |
|   |          |                            | <u>5,530,000</u>       | <u>1.20</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| KBC Group NV  | EUR      | 42,000                     | 2,767,800              | 0.60               |
|   |          |                            | <u>2,767,800</u>       | <u>0.60</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd.  | EUR      | 1,600,000                  | 9,228,800              | 2.01               |
|   |          |                            | <u>9,228,800</u>       | <u>2.01</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 1,173,000                  | 6,391,714              | 1.39               |
|   |          |                            | <u>6,391,714</u>       | <u>1.39</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| ESR Group Ltd., Reg. S, 144A  | HKD      | 2,256,900                  | 2,767,322              | 0.60               |
| NU Holdings Ltd. 'A'  | USD      | 760,000                    | 9,140,564              | 1.99               |
| Pagseguro Digital Ltd. 'A'  | USD      | 220,000                    | 2,399,627              | 0.52               |
| Patria Investments Ltd. 'A'   | USD      | 150,000                    | 1,687,894              | 0.36               |
| StoneCo Ltd. 'A'  | USD      | 300,000                    | 3,356,193              | 0.73               |
| Tencent Holdings Ltd.   | HKD      | 100,000                    | 4,450,510              | 0.97               |
| XP, Inc. 'A'  | USD      | 50,000                     | 820,620                | 0.18               |
|   |          |                            | <u>24,622,730</u>      | <u>5.35</u>        |
| <i>China</i>  |          |                            |                        |                    |
| East Money Information Co. Ltd. 'A'   | CNY      | 1,569,970                  | 2,128,940              | 0.46               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 1,700,000                  | 7,192,043              | 1.57               |
|   |          |                            | <u>9,320,983</u>       | <u>2.03</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 332,500                    | 3,694,104              | 0.80               |
|   |          |                            | <u>3,694,104</u>       | <u>0.80</u>        |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 1,850,000                  | 11,717,843             | 2.55               |
|   |          |                            | <u>11,717,843</u>      | <u>2.55</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bajaj Finance Ltd.  | INR      | 40,000                     | 3,184,740              | 0.69               |
| Bandhan Bank Ltd., Reg. S, 144A   | INR      | 1,000,000                  | 2,280,170              | 0.50               |
| HDFC Bank Ltd.  | INR      | 150,000                    | 2,826,099              | 0.61               |
| Kotak Mahindra Bank Ltd.  | INR      | 175,000                    | 3,529,546              | 0.77               |
|   |          |                            | <u>11,820,555</u>      | <u>2.57</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 16,000,000                 | 4,248,429              | 0.93               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 18,485,983                 | 4,845,324              | 1.05               |
|   |          |                            | <u>9,093,753</u>       | <u>1.98</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FinecoBank Banca Fineco SpA   | EUR      | 350,000                    | 4,872,000              | 1.06               |
| UniCredit SpA   | EUR      | 185,000                    | 6,401,925              | 1.39               |
|   |          |                            | <u>11,273,925</u>      | <u>2.45</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Dai-ichi Life Holdings, Inc.  | JPY      | 325,000                    | 8,102,298              | 1.76               |
| Monex Group, Inc.   | JPY      | 450,000                    | 1,897,603              | 0.41               |
| Resona Holdings, Inc.   | JPY      | 1,200,000                  | 7,409,440              | 1.61               |
| T&D Holdings, Inc.  | JPY      | 275,000                    | 4,479,872              | 0.98               |
|   |          |                            | <u>21,889,213</u>      | <u>4.76</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| CVC Capital Partners plc, Reg. S, 144A  | EUR      | 225,000                    | 3,855,375              | 0.84               |
|   |          |                            | <u>3,855,375</u>       | <u>0.84</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 1,250,000                  | 9,093,004              | 1.98               |
|   |          |                            | <u>9,093,004</u>       | <u>1.98</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S, 144A  | EUR      | 7,000                      | 7,792,400              | 1.70               |
| ASR Nederland NV  | EUR      | 215,000                    | 9,569,650              | 2.08               |
|   |          |                            | <u>17,362,050</u>      | <u>3.78</u>        |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Norway</i>   |          |                            |                        |                    |
| Storebrand ASA  | NOK      | 225,000                    | 2,149,156              | 0.47               |
|   |          |                            | <u>2,149,156</u>       | <u>0.47</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Bank of the Philippine Islands  | PHP      | 2,250,000                  | 4,266,153              | 0.93               |
| BDO Unibank, Inc.   | PHP      | 1,350,000                  | 2,755,269              | 0.60               |
|   |          |                            | <u>7,021,422</u>       | <u>1.53</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 274,923                    | 6,774,229              | 1.47               |
|   |          |                            | <u>6,774,229</u>       | <u>1.47</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hana Financial Group, Inc.  | KRW      | 240,000                    | 9,874,846              | 2.15               |
|   |          |                            | <u>9,874,846</u>       | <u>2.15</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 1,000,000                  | 9,352,000              | 2.03               |
|   |          |                            | <u>9,352,000</u>       | <u>2.03</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Julius Baer Group Ltd.  | CHF      | 95,000                     | 4,951,849              | 1.08               |
|   |          |                            | <u>4,951,849</u>       | <u>1.08</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc  | GBP      | 2,600,000                  | 6,406,189              | 1.39               |
| Endava plc, ADR   | USD      | 75,000                     | 2,046,186              | 0.45               |
| Intermediate Capital Group plc  | GBP      | 350,000                    | 9,007,634              | 1.96               |
| Legal & General Group plc   | GBP      | 750,000                    | 2,008,052              | 0.44               |
| London Stock Exchange Group plc   | GBP      | 60,000                     | 6,652,227              | 1.45               |
| Prudential plc  | GBP      | 900,000                    | 7,625,999              | 1.66               |
| Standard Chartered plc  | GBP      | 900,000                    | 7,600,523              | 1.65               |
| Wise plc 'A'  | GBP      | 500,000                    | 4,019,054              | 0.87               |
|   |          |                            | <u>45,365,864</u>      | <u>9.87</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ameriprise Financial, Inc.  | USD      | 27,500                     | 10,961,255             | 2.38               |
| Bancorp, Inc. (The)   | USD      | 70,000                     | 2,466,247              | 0.54               |
| BlackRock, Inc.   | USD      | 13,000                     | 9,549,951              | 2.08               |
| Block, Inc. 'A'   | USD      | 180,000                    | 10,831,071             | 2.36               |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Carlyle Group, Inc. (The)   | USD      | 125,000                    | 4,682,762              | 1.02               |
| Coinbase Global, Inc. 'A'   | USD      | 30,000                     | 6,220,574              | 1.35               |
| Corpay, Inc.  | USD      | 13,000                     | 3,231,472              | 0.70               |
| Discover Financial Services   | USD      | 30,000                     | 3,661,581              | 0.80               |
| EPAM Systems, Inc.  | USD      | 15,000                     | 2,632,750              | 0.57               |
| Equifax, Inc.   | USD      | 20,000                     | 4,524,563              | 0.98               |
| Equitable Holdings, Inc.  | USD      | 190,000                    | 7,243,667              | 1.58               |
| Fiserv, Inc.  | USD      | 82,500                     | 11,472,638             | 2.50               |
| Globe Life, Inc.  | USD      | 27,500                     | 2,111,220              | 0.46               |
| Goldman Sachs Group, Inc. (The)   | USD      | 36,000                     | 15,193,394             | 3.30               |
| Guidewire Software, Inc.  | USD      | 17,500                     | 2,251,528              | 0.49               |
| Intercontinental Exchange, Inc.   | USD      | 96,000                     | 12,261,665             | 2.67               |
| Intuit, Inc.  | USD      | 7,500                      | 4,599,090              | 1.00               |
| KKR & Co., Inc. 'A'   | USD      | 70,000                     | 6,873,618              | 1.50               |
| MarketAxess Holdings, Inc.  | USD      | 12,500                     | 2,338,815              | 0.51               |
| Marqeta, Inc. 'A'   | USD      | 495,000                    | 2,531,001              | 0.55               |
| MercadoLibre, Inc.  | USD      | 3,000                      | 4,600,140              | 1.00               |
| Morgan Stanley  | USD      | 137,500                    | 12,468,976             | 2.71               |
| PayPal Holdings, Inc., CDI  | USD      | 170,000                    | 9,204,665              | 2.00               |
| Remitly Global, Inc.  | USD      | 144,000                    | 1,628,439              | 0.35               |
| S&P Global, Inc.  | USD      | 25,000                     | 10,403,546             | 2.26               |
| SS&C Technologies Holdings, Inc.  | USD      | 40,000                     | 2,338,978              | 0.51               |
| Tradeweb Markets, Inc. 'A'  | USD      | 50,000                     | 4,945,183              | 1.08               |
| TransUnion  | USD      | 60,000                     | 4,151,714              | 0.90               |
| Visa, Inc. 'A'  | USD      | 78,500                     | 19,224,534             | 4.18               |
|   |          |                            | 194,605,037            | 42.33              |
| <i>Vietnam</i>  |          |                            |                        |                    |
| Asia Commercial Bank JSC  | VND      | 2,892,000                  | 2,522,949              | 0.55               |
| Vietnam Technological & Commercial Joint Stock Bank   | VND      | 4,000,000                  | 3,423,577              | 0.74               |
|   |          |                            | 5,946,526              | 1.29               |
| Total Equities  |          |                            | 450,335,402            | 97.95              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 450,335,402            | 97.95              |
| <b>Total Investments</b>  |          |                            | <b>450,335,402</b>     | <b>97.95</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>145,388</b>         | <b>0.03</b>        |
| <b>Cash</b>   |          |                            | <b>5,242,655</b>       | <b>1.14</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>4,050,942</b>       | <b>0.88</b>        |
| <b>Total net assets</b>   |          |                            | <b>459,774,387</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 20,346,762       | USD           | 13,525,673    | 03/07/2024    | HSBC             | 58,985                     | 0.01            |
| CAD  | 33,243           | EUR           | 22,526        | 15/07/2024    | J.P. Morgan      | 135                        | –               |
| CHF  | 7,401,829        | USD           | 8,227,643     | 03/07/2024    | HSBC             | 9,713                      | –               |
| EUR  | 196,818          | CHF           | 189,313       | 15/07/2024    | Barclays         | 54                         | –               |
| EUR  | 29,361           | DKK           | 218,915       | 15/07/2024    | HSBC             | 2                          | –               |
| EUR  | 312,949          | GBP           | 264,238       | 15/07/2024    | BNP Paribas      | 1,455                      | –               |
| EUR  | 32,856           | GBP           | 27,755        | 15/07/2024    | J.P. Morgan      | 137                        | –               |
| EUR  | 52,814           | ILS           | 210,240       | 15/07/2024    | J.P. Morgan      | 747                        | –               |
| EUR  | 343,395          | JPY           | 57,870,476    | 16/07/2024    | Barclays         | 7,215                      | –               |
| EUR  | 145,989          | SEK           | 1,642,191     | 15/07/2024    | J.P. Morgan      | 1,299                      | –               |
| EUR  | 744,003          | USD           | 795,087       | 01/07/2024    | J.P. Morgan      | 2,144                      | –               |
| EUR  | 8,890,258        | USD           | 9,522,167     | 02/07/2024    | J.P. Morgan      | 5,567                      | –               |
| EUR  | 1,784,433        | USD           | 1,907,901     | 03/07/2024    | Barclays         | 4,340                      | –               |
| EUR  | 22,856           | USD           | 24,461        | 15/07/2024    | HSBC             | 46                         | –               |
| EUR  | 48,763           | USD           | 52,207        | 15/07/2024    | J.P. Morgan      | 81                         | –               |
| HKD  | 183,860          | EUR           | 21,956        | 15/07/2024    | BNP Paribas      | 12                         | –               |
| HKD  | 13,452,751       | USD           | 1,722,879     | 03/07/2024    | ING              | 234                        | –               |
| INR  | 2,116,504        | USD           | 25,350        | 16/07/2024    | HSBC             | 32                         | –               |
| PHP  | 1,737,084        | USD           | 29,488        | 16/07/2024    | HSBC             | 221                        | –               |
| SEK  | 7,878,228        | USD           | 742,138       | 03/07/2024    | HSBC             | 1,693                      | –               |
| USD  | 58,603           | CNY           | 417,131       | 16/07/2024    | Barclays         | 135                        | –               |
| USD  | 1,100,414        | EUR           | 1,023,138     | 03/07/2024    | HSBC             | 3,560                      | –               |
| USD  | 24,022,769       | EUR           | 22,109,165    | 03/07/2024    | J.P. Morgan      | 304,337                    | 0.07            |
| USD  | 79,820           | EUR           | 74,369        | 15/07/2024    | Barclays         | 62                         | –               |
| USD  | 25,301           | EUR           | 23,555        | 15/07/2024    | BNP Paribas      | 38                         | –               |
| USD  | 40,587           | EUR           | 37,362        | 15/07/2024    | J.P. Morgan      | 485                        | –               |
| USD  | 35,360,930       | GBP           | 27,767,072    | 03/07/2024    | Barclays         | 242,923                    | 0.06            |
| USD  | 2,404,121        | HKD           | 18,764,081    | 03/07/2024    | BNP Paribas      | 631                        | –               |
| USD  | 143,370          | IDR           | 2,338,635,689 | 16/07/2024    | HSBC             | 382                        | –               |
| USD  | 4,196,756        | JPY           | 657,114,008   | 03/07/2024    | HSBC             | 103,685                    | 0.02            |
| USD  | 157,804          | KRW           | 216,783,288   | 16/07/2024    | J.P. Morgan      | 375                        | –               |
| USD  | 1,869,901        | NOK           | 19,587,979    | 03/07/2024    | HSBC             | 28,153                     | 0.01            |
| USD  | 691,640          | SGD           | 933,177       | 03/07/2024    | HSBC             | 2,838                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |                  | <b>781,716</b>             | <b>0.17</b>     |
| CAD  | 44,989,629       | USD           | 32,987,075    | 03/07/2024    | HSBC             | (100,353)                  | (0.02)          |
| DKK  | 12,883,881       | USD           | 1,875,623     | 03/07/2024    | HSBC             | (22,306)                   | (0.01)          |
| EUR  | 291,075          | AUD           | 473,461       | 15/07/2024    | Barclays         | (3,875)                    | –               |
| EUR  | 458,558          | CAD           | 678,336       | 15/07/2024    | HSBC             | (3,844)                    | –               |
| EUR  | 269,067          | HKD           | 2,260,470     | 15/07/2024    | Barclays         | (1,023)                    | –               |
| EUR  | 143,970          | MXN           | 2,911,986     | 15/07/2024    | BNP Paribas      | (4,231)                    | –               |
| EUR  | 104,222          | SGD           | 151,484       | 15/07/2024    | HSBC             | (73)                       | –               |
| EUR  | 11,361,555       | USD           | 12,229,904    | 03/07/2024    | HSBC             | (49,078)                   | (0.01)          |
| EUR  | 334,013          | USD           | 363,758       | 03/07/2024    | Societe Generale | (5,378)                    | –               |
| EUR  | 4,508,614        | USD           | 4,851,784     | 15/07/2024    | Barclays         | (15,570)                   | (0.01)          |
| GBP  | 18,772           | EUR           | 22,226        | 15/07/2024    | Barclays         | (97)                       | –               |
| GBP  | 21,047           | EUR           | 24,880        | 15/07/2024    | BNP Paribas      | (69)                       | –               |



## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| GBP   | 2,250,629        | USD           | 2,879,552     | 03/07/2024    | Barclays         | (32,204)                   | (0.01)          |
| GBP   | 1,275,661        | USD           | 1,628,124     | 03/07/2024    | HSBC             | (14,509)                   | (0.01)          |
| GBP   | 1,250,279        | USD           | 1,581,933     | 03/07/2024    | J.P. Morgan      | (1,349)                    | –               |
| GBP   | 1,728,561        | USD           | 2,194,486     | 03/07/2024    | Societe Generale | (8,770)                    | –               |
| HKD   | 13,103,519       | USD           | 1,678,927     | 03/07/2024    | HSBC             | (494)                      | –               |
| HUF   | 122,776,723      | USD           | 340,893       | 03/07/2024    | Barclays         | (7,197)                    | –               |
| ILS   | 10,680,232       | USD           | 2,896,500     | 03/07/2024    | HSBC             | (57,234)                   | (0.01)          |
| JPY   | 409,189,149      | USD           | 2,643,414     | 03/07/2024    | HSBC             | (92,619)                   | (0.02)          |
| JPY   | 298,387,637      | USD           | 1,901,165     | 03/07/2024    | Societe Generale | (42,854)                   | (0.01)          |
| SEK   | 524,497          | USD           | 49,958        | 03/07/2024    | HSBC             | (400)                      | –               |
| USD   | 1,512,517        | AUD           | 2,271,721     | 03/07/2024    | HSBC             | (4,372)                    | –               |
| USD   | 2,484,419        | CAD           | 3,417,482     | 03/07/2024    | Barclays         | (12,279)                   | –               |
| USD   | 60,697           | EUR           | 56,778        | 15/07/2024    | BNP Paribas      | (179)                      | –               |
| USD   | 113,139          | EUR           | 105,714       | 15/07/2024    | HSBC             | (214)                      | –               |
| USD   | 77,257           | EUR           | 72,057        | 15/07/2024    | J.P. Morgan      | (16)                       | –               |
| USD   | 13,077,595       | HKD           | 102,178,594   | 03/07/2024    | HSBC             | (9,524)                    | –               |
| USD   | 25,451           | INR           | 2,127,937     | 16/07/2024    | HSBC             | (65)                       | –               |
| USD   | 206,067          | INR           | 17,235,937    | 16/07/2024    | HSBC             | (602)                      | –               |
| USD   | 147,494          | PHP           | 8,644,598     | 16/07/2024    | HSBC             | (400)                      | –               |
| USD   | 105,632          | VND           | 2,700,584,138 | 16/07/2024    | HSBC             | (414)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |                  | <b>(491,592)</b>           | <b>(0.11)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |               |               |                  | <b>290,124</b>             | <b>0.06</b>     |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 1,010,000                  | 4,078,325              | 1.04               |
| Goodman Group, REIT   | AUD      | 500,000                    | 10,827,052             | 2.75               |
| Mirvac Group, REIT  | AUD      | 4,990,000                  | 5,814,704              | 1.48               |
|   |          |                            | <u>20,720,081</u>      | <u>5.27</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| LOG Commercial Properties e Participacoes SA  | BRL      | 610,000                    | 2,392,667              | 0.61               |
|   |          |                            | <u>2,392,667</u>       | <u>0.61</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kojamo OYJ  | EUR      | 290,993                    | 2,797,898              | 0.71               |
|   |          |                            | <u>2,797,898</u>       | <u>0.71</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Hang Lung Properties Ltd.   | HKD      | 3,290,000                  | 2,618,606              | 0.67               |
| Sun Hung Kai Properties Ltd.  | HKD      | 881,861                    | 7,119,108              | 1.81               |
| Swire Properties Ltd.   | HKD      | 2,690,000                  | 3,999,196              | 1.02               |
|   |          |                            | <u>13,736,910</u>      | <u>3.50</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Irish Residential Properties REIT plc   | EUR      | 4,998,041                  | 4,528,225              | 1.15               |
|   |          |                            | <u>4,528,225</u>       | <u>1.15</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hulic Co. Ltd.  | JPY      | 557,000                    | 4,602,312              | 1.17               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 670,000                    | 9,793,407              | 2.49               |
| Nippon Accommodations Fund, Inc., REIT  | JPY      | 1,830                      | 6,782,822              | 1.73               |
| Nippon Prologis REIT, Inc.  | JPY      | 4,080                      | 5,940,081              | 1.51               |
| Tokyu Fudosan Holdings Corp.  | JPY      | 1,153,000                  | 7,179,428              | 1.83               |
|   |          |                            | <u>34,298,050</u>      | <u>8.73</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Corp. Inmobiliaria Vesta SAB de CV  | MXN      | 650,000                    | 1,815,258              | 0.46               |
|   |          |                            | <u>1,815,258</u>       | <u>0.46</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| CTP NV, Reg. S, 144A  | EUR      | 251,169                    | 3,998,611              | 1.02               |
|   |          |                            | <u>3,998,611</u>       | <u>1.02</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Norway</i>   |          |                            |                        |                    |
| Entra ASA, Reg. S, 144A   | NOK      | 500,000                    | 4,793,428              | 1.22               |
|   |          |                            | <u>4,793,428</u>       | <u>1.22</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| CapitaLand Integrated Commercial Trust, REIT  | SGD      | 4,610,000                  | 6,284,246              | 1.60               |
| City Developments Ltd.  | SGD      | 1,100,000                  | 3,907,774              | 1.00               |
| Frasers Centrepoint Trust, REIT   | SGD      | 3,650,000                  | 5,352,536              | 1.36               |
|   |          |                            | <u>15,544,556</u>      | <u>3.96</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S, 144A  | EUR      | 98,000                     | 2,976,260              | 0.76               |
|   |          |                            | <u>2,976,260</u>       | <u>0.76</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Hufvudstaden AB 'A'   | SEK      | 540,000                    | 5,970,901              | 1.52               |
|   |          |                            | <u>5,970,901</u>       | <u>1.52</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| PSP Swiss Property AG   | CHF      | 45,000                     | 5,387,433              | 1.37               |
|   |          |                            | <u>5,387,433</u>       | <u>1.37</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Big Yellow Group plc, REIT  | GBP      | 455,000                    | 6,300,390              | 1.60               |
| Great Portland Estates plc, REIT  | GBP      | 799,998                    | 3,165,697              | 0.80               |
| Shaftesbury Capital plc, REIT   | GBP      | 1,645,800                  | 2,702,118              | 0.69               |
| UNITE Group plc (The), REIT   | GBP      | 720,000                    | 7,575,046              | 1.93               |
|   |          |                            | <u>19,743,251</u>      | <u>5.02</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Alexandria Real Estate Equities, Inc., REIT   | USD      | 67,000                     | 7,312,330              | 1.86               |
| American Homes 4 Rent, REIT 'A'   | USD      | 353,000                    | 12,239,309             | 3.11               |
| American Tower Corp., REIT  | USD      | 45,000                     | 8,161,511              | 2.08               |
| AvalonBay Communities, Inc., REIT   | USD      | 80,000                     | 15,443,154             | 3.93               |
| Boston Properties, Inc., REIT   | USD      | 96,000                     | 5,514,122              | 1.40               |
| CBRE Group, Inc. 'A'  | USD      | 87,902                     | 7,308,558              | 1.86               |
| CoStar Group, Inc.  | USD      | 67,000                     | 4,634,831              | 1.18               |
| Crown Castle, Inc., REIT  | USD      | 56,000                     | 5,104,922              | 1.30               |
| CubeSmart, REIT   | USD      | 220,000                    | 9,272,125              | 2.36               |
| Equinix, Inc., REIT   | USD      | 40,000                     | 28,237,928             | 7.19               |
| Equity LifeStyle Properties, Inc., REIT   | USD      | 192,000                    | 11,667,796             | 2.97               |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Essex Property Trust, Inc., REIT  | USD      | 45,500                     | 11,555,960                | 2.94                 |
| Extra Space Storage, Inc., REIT   | USD      | 86,010                     | 12,471,952                | 3.17                 |
| Federal Realty Investment Trust, REIT   | USD      | 110,000                    | 10,363,144                | 2.64                 |
| Healthcare Realty Trust, Inc., REIT 'A'   | USD      | 240,000                    | 3,690,413                 | 0.94                 |
| Healthpeak Properties, Inc., REIT   | USD      | 375,000                    | 6,857,943                 | 1.75                 |
| Kilroy Realty Corp., REIT   | USD      | 180,000                    | 5,234,989                 | 1.33                 |
| Kimco Realty Corp., REIT  | USD      | 520,000                    | 9,441,754                 | 2.40                 |
| Prologis, Inc., REIT  | USD      | 266,075                    | 27,882,326                | 7.10                 |
| Rayonier, Inc., REIT  | USD      | 166,000                    | 4,505,659                 | 1.15                 |
| Rexford Industrial Realty, Inc., REIT   | USD      | 169,000                    | 7,031,220                 | 1.79                 |
| Simon Property Group, Inc., REIT  | USD      | 124,000                    | 17,563,051                | 4.47                 |
| Welltower, Inc., REIT   | USD      | 190,000                    | 18,481,455                | 4.70                 |
|   |          |                            | <u>249,976,452</u>        | <u>63.62</u>         |
| Total Equities  |          |                            | 388,679,981               | 98.92                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>388,679,981</u>        | <u>98.92</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>388,679,981</u></b> | <b><u>98.92</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>65,717</u></b>      | <b><u>0.02</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>9,429,451</u></b>   | <b><u>2.40</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(5,263,986)</u></b> | <b><u>(1.34)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>392,911,163</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 5,546,704        | USD           | 3,687,216     | 03/07/2024    | HSBC             | 16,080                     | –               |
| EUR  | 2,407,868        | CHF           | 2,316,056     | 15/07/2024    | Barclays         | 665                        | –               |
| EUR  | 10,445,893       | GBP           | 8,819,980     | 15/07/2024    | BNP Paribas      | 48,561                     | 0.01            |
| EUR  | 1,763,939        | ILS           | 7,021,838     | 15/07/2024    | J.P. Morgan      | 24,966                     | 0.01            |
| EUR  | 28,325,302       | JPY           | 4,773,510,821 | 16/07/2024    | Barclays         | 595,157                    | 0.15            |
| EUR  | 3,879,682        | SEK           | 43,641,436    | 15/07/2024    | J.P. Morgan      | 34,511                     | 0.01            |
| EUR  | 1,803,786        | USD           | 1,931,963     | 15/07/2024    | BNP Paribas      | 2,272                      | –               |
| EUR  | 872,669          | USD           | 933,964       | 15/07/2024    | HSBC             | 1,768                      | –               |
| EUR  | 3,124,537        | USD           | 3,350,037     | 15/07/2024    | J.P. Morgan      | 700                        | –               |
| GBP  | 5,227,169        | USD           | 6,603,989     | 01/07/2024    | J.P. Morgan      | 3,429                      | –               |
| HKD  | 6,789,904        | EUR           | 810,068       | 15/07/2024    | HSBC             | 1,217                      | –               |
| JPY  | 221,515,277      | EUR           | 1,286,751     | 16/07/2024    | J.P. Morgan      | 69                         | –               |
| USD  | 1,036,606        | BRL           | 5,555,358     | 16/07/2024    | Barclays         | 35,517                     | 0.01            |
| USD  | 641,122          | CHF           | 574,579       | 03/07/2024    | HSBC             | 1,520                      | –               |
| USD  | 1,325,032        | EUR           | 1,231,982     | 03/07/2024    | HSBC             | 4,288                      | –               |
| USD  | 1,114,602        | EUR           | 1,038,871     | 15/07/2024    | Barclays         | 471                        | –               |
| USD  | 2,881,925        | GBP           | 2,263,023     | 03/07/2024    | Barclays         | 19,798                     | 0.01            |
| USD  | 844,676          | GBP           | 660,023       | 03/07/2024    | HSBC             | 9,644                      | –               |
| USD  | 1,228,883        | JPY           | 196,378,010   | 03/07/2024    | Barclays         | 7,368                      | –               |
| USD  | 2,499,680        | JPY           | 400,795,376   | 03/07/2024    | J.P. Morgan      | 7,205                      | –               |
| USD  | 3,214,372        | MXN           | 54,931,152    | 03/07/2024    | BNP Paribas      | 196,620                    | 0.05            |
| USD  | 4,699,839        | NOK           | 49,232,732    | 03/07/2024    | HSBC             | 70,760                     | 0.02            |
| USD  | 6,060,044        | SGD           | 8,176,356     | 03/07/2024    | HSBC             | 24,869                     | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |                  | <b>1,107,455</b>           | <b>0.28</b>     |
| CAD  | 6,900,045        | USD           | 5,059,217     | 03/07/2024    | HSBC             | (15,391)                   | –               |
| EUR  | 14,163,355       | AUD           | 23,038,063    | 15/07/2024    | Barclays         | (188,534)                  | (0.05)          |
| EUR  | 2,737,961        | CAD           | 4,050,213     | 15/07/2024    | HSBC             | (22,951)                   | (0.01)          |
| EUR  | 7,651,351        | HKD           | 64,279,988    | 15/07/2024    | Barclays         | (29,085)                   | (0.01)          |
| EUR  | 5,647,212        | SGD           | 8,208,093     | 15/07/2024    | HSBC             | (3,947)                    | –               |
| EUR  | 518,423          | USD           | 560,840       | 03/07/2024    | HSBC             | (4,847)                    | –               |
| EUR  | 7,627,201        | USD           | 8,287,355     | 03/07/2024    | J.P. Morgan      | (104,990)                  | (0.03)          |
| EUR  | 640,822          | USD           | 687,430       | 03/07/2024    | Societe Generale | (557)                      | –               |
| EUR  | 143,763,432      | USD           | 154,711,593   | 15/07/2024    | Barclays         | (501,808)                  | (0.13)          |
| EUR  | 761,045          | USD           | 820,772       | 15/07/2024    | HSBC             | (4,308)                    | –               |
| EUR  | 822,922          | USD           | 885,582       | 15/07/2024    | J.P. Morgan      | (2,864)                    | –               |
| ILS  | 14,721,269       | USD           | 3,992,437     | 03/07/2024    | HSBC             | (78,890)                   | (0.02)          |
| JPY  | 2,302,154,753    | USD           | 14,703,053    | 03/07/2024    | HSBC             | (363,255)                  | (0.09)          |
| SEK  | 10,079,310       | USD           | 960,046       | 03/07/2024    | HSBC             | (7,689)                    | –               |
| USD  | 671,706          | CHF           | 604,286       | 03/07/2024    | HSBC             | (793)                      | –               |
| USD  | 1,037,819        | EUR           | 969,869       | 03/07/2024    | Barclays         | (1,573)                    | –               |
| USD  | 1,145,585        | EUR           | 1,069,271     | 03/07/2024    | HSBC             | (428)                      | –               |
| USD  | 1,619,051        | EUR           | 1,510,411     | 15/07/2024    | Barclays         | (681)                      | –               |
| USD  | 2,517,002        | EUR           | 2,354,478     | 15/07/2024    | BNP Paribas      | (7,428)                    | –               |
| USD  | 833,379          | EUR           | 779,526       | 15/07/2024    | J.P. Morgan      | (2,418)                    | –               |
| USD  | 2,450,768        | HKD           | 19,148,476    | 03/07/2024    | HSBC             | (1,785)                    | –               |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities

As at 30 June 2024

#### 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>(1,344,222)</b>               | <b>(0.34)</b>      |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(236,767)</b>                 | <b>(0.06)</b>      |

## Schedule of Investments (continued)

### Robeco Global Consumer Trends

As at 30 June 2024

| Investments   | Currency | Quantity/<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>Cayman Islands</i>   |          |                            |                        |                    |
| NU Holdings Ltd. 'A'  | USD      | 7,500,000                  | 90,202,938             | 2.15               |
|   |          |                            | <u>90,202,938</u>      | <u>2.15</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Coloplast A/S 'B'   | DKK      | 575,000                    | 64,505,285             | 1.54               |
| Novo Nordisk A/S 'B'  | DKK      | 1,500,000                  | 202,267,506            | 4.82               |
|   |          |                            | <u>266,772,791</u>     | <u>6.36</u>        |
| <i>France</i>   |          |                            |                        |                    |
| EssilorLuxottica SA   | EUR      | 409,221                    | 82,335,265             | 1.96               |
| L'Oreal SA  | EUR      | 300,000                    | 123,015,000            | 2.94               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 115,000                    | 82,064,000             | 1.96               |
|   |          |                            | <u>287,414,265</u>     | <u>6.86</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Beiersdorf AG   | EUR      | 575,000                    | 78,516,250             | 1.87               |
|   |          |                            | <u>78,516,250</u>      | <u>1.87</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Asian Paints Ltd.   | INR      | 1,750,000                  | 57,119,905             | 1.36               |
| Hindustan Unilever Ltd.   | INR      | 2,050,000                  | 56,727,327             | 1.36               |
|   |          |                            | <u>113,847,232</u>     | <u>2.72</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Unicharm Corp.  | JPY      | 1,750,000                  | 52,448,730             | 1.25               |
|   |          |                            | <u>52,448,730</u>      | <u>1.25</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S, 144A  | EUR      | 95,000                     | 105,754,000            | 2.52               |
| Ferrari NV  | EUR      | 220,000                    | 83,754,000             | 2.00               |
|   |          |                            | <u>189,508,000</u>     | <u>4.52</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Industria de Diseno Textil SA   | EUR      | 1,500,000                  | 69,540,000             | 1.66               |
|   |          |                            | <u>69,540,000</u>      | <u>1.66</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Alcon, Inc.   | CHF      | 800,000                    | 66,636,586             | 1.59               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 5,500                      | 59,907,096             | 1.43               |

## Schedule of Investments (continued)

### Robeco Global Consumer Trends

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                             |                      |
| Cie Financiere Richemont SA   | CHF      | 585,000                    | 85,192,002                  | 2.03                 |
| Givaudan SA   | CHF      | 17,500                     | 77,408,337                  | 1.85                 |
|   |          |                            | <u>289,144,021</u>          | <u>6.90</u>          |
| <i>United Kingdom</i>   |          |                            |                             |                      |
| Haleon plc  | GBP      | 18,500,000                 | 70,392,118                  | 1.68                 |
| Unilever plc  | EUR      | 1,500,000                  | 76,920,000                  | 1.83                 |
|   |          |                            | <u>147,312,118</u>          | <u>3.51</u>          |
| <i>United States of America</i>   |          |                            |                             |                      |
| Airbnb, Inc. 'A'  | USD      | 900,000                    | 127,331,000                 | 3.04                 |
| Alphabet, Inc. 'A'  | USD      | 900,000                    | 152,960,111                 | 3.65                 |
| Amazon.com, Inc.  | USD      | 1,250,000                  | 225,390,714                 | 5.38                 |
| Apple, Inc.   | USD      | 700,000                    | 137,563,797                 | 3.28                 |
| Chipotle Mexican Grill, Inc. 'A'  | USD      | 1,125,000                  | 65,762,771                  | 1.57                 |
| Church & Dwight Co., Inc.   | USD      | 625,000                    | 60,461,861                  | 1.44                 |
| Colgate-Palmolive Co.   | USD      | 725,000                    | 65,644,040                  | 1.57                 |
| Costco Wholesale Corp.  | USD      | 120,000                    | 95,170,328                  | 2.27                 |
| Dexcom, Inc.  | USD      | 600,000                    | 63,473,757                  | 1.51                 |
| Fiserv, Inc.  | USD      | 515,000                    | 71,617,074                  | 1.71                 |
| IDEXX Laboratories, Inc.  | USD      | 155,000                    | 70,460,461                  | 1.68                 |
| Intuit, Inc.  | USD      | 150,000                    | 91,981,805                  | 2.19                 |
| Mastercard, Inc. 'A'  | USD      | 250,000                    | 102,906,461                 | 2.45                 |
| MercadoLibre, Inc.  | USD      | 60,000                     | 92,002,798                  | 2.19                 |
| Meta Platforms, Inc. 'A'  | USD      | 170,000                    | 79,978,912                  | 1.91                 |
| Microsoft Corp.   | USD      | 475,000                    | 198,088,405                 | 4.73                 |
| Netflix, Inc.   | USD      | 235,000                    | 147,979,285                 | 3.53                 |
| NVIDIA Corp.  | USD      | 2,225,000                  | 256,474,456                 | 6.12                 |
| O'Reilly Automotive, Inc.   | USD      | 72,000                     | 70,945,948                  | 1.69                 |
| Procter & Gamble Co. (The)  | USD      | 750,000                    | 115,409,376                 | 2.75                 |
| Visa, Inc. 'A'  | USD      | 650,000                    | 159,184,044                 | 3.80                 |
| Zoetis, Inc. 'A'  | USD      | 450,127                    | 72,809,905                  | 1.74                 |
|   |          |                            | <u>2,523,597,309</u>        | <u>60.20</u>         |
| Total Equities  |          |                            | <u>4,108,303,654</u>        | <u>98.00</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>4,108,303,654</u>        | <u>98.00</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>4,108,303,654</u></b> | <b><u>98.00</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>327,491</u></b>       | <b><u>0.01</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>93,835,339</u></b>    | <b><u>2.24</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(10,246,564)</u></b>  | <b><u>(0.25)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>4,192,219,920</u></b> | <b><u>100.00</u></b> |



## Schedule of Investments (continued)

### Robeco Global Consumer Trends

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 36,604           | GBP           | 32,113      | 15/07/2024    | HSBC         | 189                        | –               |
| CHF   | 25,603           | JPY           | 4,485,051   | 16/07/2024    | Barclays     | 558                        | –               |
| DKK   | 3,291,585        | EUR           | 441,386     | 15/07/2024    | HSBC         | 57                         | –               |
| EUR   | 13,264,515       | CHF           | 12,758,646  | 15/07/2024    | Barclays     | 3,760                      | –               |
| EUR   | 7,695            | CHF           | 7,402       | 15/07/2024    | BNP Paribas  | 2                          | –               |
| EUR   | 16,576           | CHF           | 15,744      | 15/07/2024    | J.P. Morgan  | 213                        | –               |
| EUR   | 9,469,223        | DKK           | 70,602,524  | 15/07/2024    | HSBC         | 533                        | –               |
| EUR   | 2,448,511        | GBP           | 2,067,398   | 15/07/2024    | BNP Paribas  | 11,383                     | –               |
| EUR   | 1,857,965        | JPY           | 313,112,824 | 16/07/2024    | Barclays     | 39,038                     | –               |
| EUR   | 538,441          | USD           | 575,411     | 01/07/2024    | J.P. Morgan  | 1,552                      | –               |
| EUR   | 1,734,162        | USD           | 1,857,424   | 02/07/2024    | J.P. Morgan  | 1,086                      | –               |
| EUR   | 541,483          | USD           | 580,430     | 15/07/2024    | Barclays     | 244                        | –               |
| EUR   | 1,888,145        | USD           | 2,019,482   | 15/07/2024    | BNP Paribas  | 5,021                      | –               |
| EUR   | 1,292,589        | USD           | 1,383,379   | 15/07/2024    | HSBC         | 2,618                      | –               |
| USD   | 15,600,285       | CHF           | 13,937,567  | 15/07/2024    | Barclays     | 60,858                     | –               |
| USD   | 25,037           | CHF           | 22,347      | 15/07/2024    | J.P. Morgan  | 120                        | –               |
| USD   | 475,556          | DKK           | 3,305,570   | 15/07/2024    | BNP Paribas  | 127                        | –               |
| USD   | 11,001,948       | DKK           | 76,202,757  | 15/07/2024    | HSBC         | 39,329                     | –               |
| USD   | 33,535,815       | EUR           | 31,162,654  | 15/07/2024    | Barclays     | 108,774                    | 0.01            |
| USD   | 3,372,063        | GBP           | 2,643,710   | 15/07/2024    | J.P. Morgan  | 27,869                     | –               |
| USD   | 2,038,787        | JPY           | 319,143,211 | 16/07/2024    | Barclays     | 47,073                     | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>350,404</b>             | <b>0.01</b>     |
| CHF   | 139,377          | DKK           | 1,080,170   | 15/07/2024    | HSBC         | (2)                        | –               |
| CHF   | 936,035          | EUR           | 981,119     | 15/07/2024    | Barclays     | (8,247)                    | –               |
| CHF   | 2,607,663        | EUR           | 2,733,201   | 15/07/2024    | J.P. Morgan  | (22,915)                   | –               |
| CHF   | 12,279           | USD           | 13,773      | 15/07/2024    | Barclays     | (81)                       | –               |
| CHF   | 1,434,014        | USD           | 1,605,054   | 15/07/2024    | Barclays     | (6,230)                    | –               |
| CHF   | 17,820           | USD           | 20,074      | 15/07/2024    | HSBC         | (196)                      | –               |
| CHF   | 2,655,619        | USD           | 2,991,183   | 15/07/2024    | J.P. Morgan  | (29,085)                   | –               |
| EUR   | 87,280           | DKK           | 650,884     | 15/07/2024    | Barclays     | (12)                       | –               |
| EUR   | 1,181,385        | USD           | 1,266,301   | 03/07/2024    | HSBC         | (87)                       | –               |
| EUR   | 26,918           | USD           | 28,881      | 15/07/2024    | Barclays     | (13)                       | –               |
| EUR   | 103,459,475      | USD           | 111,327,864 | 15/07/2024    | Barclays     | (351,370)                  | (0.01)          |
| EUR   | 1,834,012        | USD           | 1,969,666   | 15/07/2024    | J.P. Morgan  | (2,659)                    | –               |
| USD   | 157,897          | DKK           | 1,101,344   | 15/07/2024    | J.P. Morgan  | (469)                      | –               |
| USD   | 1,070,126        | EUR           | 999,128     | 15/07/2024    | BNP Paribas  | (1,259)                    | –               |
| USD   | 8,265,822        | EUR           | 7,731,681   | 15/07/2024    | J.P. Morgan  | (23,979)                   | –               |
| USD   | 9,570,703        | INR           | 800,517,509 | 16/07/2024    | HSBC         | (27,954)                   | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(474,558)</b>           | <b>(0.01)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(124,154)</b>           | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco Global Multi-Thematic As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 10,320                     | 1,316,321              | 1.98               |
|   |          |                            | <u>1,316,321</u>       | <u>1.98</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 72,136                     | 607,773                | 0.91               |
| Meituan, Reg. S 'B', 144A   | HKD      | 40,350                     | 535,744                | 0.81               |
| NU Holdings Ltd. 'A'  | USD      | 148,427                    | 1,785,140              | 2.68               |
| Sea Ltd., ADR   | USD      | 6,806                      | 453,543                | 0.68               |
| Tencent Holdings Ltd.   | HKD      | 22,500                     | 1,001,365              | 1.51               |
|   |          |                            | <u>4,383,565</u>       | <u>6.59</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 10,000                     | 277,261                | 0.42               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 21,300                     | 492,416                | 0.74               |
|   |          |                            | <u>769,677</u>         | <u>1.16</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 12,489                     | 1,684,079              | 2.53               |
|   |          |                            | <u>1,684,079</u>       | <u>2.53</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Capgemini SE  | EUR      | 6,522                      | 1,211,135              | 1.82               |
| EssilorLuxottica SA   | EUR      | 6,945                      | 1,397,334              | 2.10               |
| L'Oreal SA  | EUR      | 2,971                      | 1,218,259              | 1.83               |
| LVMH Moët Hennessy Louis Vuitton SE   | EUR      | 938                        | 669,357                | 1.01               |
| Schneider Electric SE   | EUR      | 4,202                      | 942,509                | 1.42               |
| Veolia Environnement SA   | EUR      | 42,669                     | 1,191,318              | 1.79               |
|   |          |                            | <u>6,629,912</u>       | <u>9.97</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 21,447                     | 735,739                | 1.11               |
| Siemens AG  | EUR      | 4,803                      | 834,377                | 1.25               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 24,553                     | 1,320,952              | 1.98               |
|   |          |                            | <u>2,891,068</u>       | <u>4.34</u>        |
| <i>India</i>  |          |                            |                        |                    |
| HDFC Bank Ltd.  | INR      | 37,390                     | 704,452                | 1.06               |
|   |          |                            | <u>704,452</u>         | <u>1.06</u>        |

## Schedule of Investments (continued)

### Robeco Global Multi-Thematic As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 3,139,300                  | 822,836                | 1.24               |
|   |          |                            | <u>822,836</u>         | <u>1.24</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Prysmian SpA  | EUR      | 15,434                     | 892,394                | 1.34               |
|   |          |                            | <u>892,394</u>         | <u>1.34</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Keyence Corp.   | JPY      | 2,400                      | 982,125                | 1.48               |
| Sony Group Corp.  | JPY      | 15,300                     | 1,210,498              | 1.82               |
|   |          |                            | <u>2,192,623</u>       | <u>3.30</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S, 144A  | EUR      | 594                        | 661,241                | 0.99               |
|   |          |                            | <u>661,241</u>         | <u>0.99</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Alcon, Inc.   | CHF      | 16,237                     | 1,352,473              | 2.03               |
|   |          |                            | <u>1,352,473</u>       | <u>2.03</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Taiwan Semiconductor Manufacturing Co. Ltd., ADR  | USD      | 13,564                     | 2,199,728              | 3.31               |
|   |          |                            | <u>2,199,728</u>       | <u>3.31</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Ashtead Group plc   | GBP      | 20,090                     | 1,251,602              | 1.88               |
| Compass Group plc   | GBP      | 25,769                     | 656,507                | 0.99               |
| Informa plc   | GBP      | 76,099                     | 768,138                | 1.15               |
| SSE plc   | GBP      | 15,700                     | 331,375                | 0.50               |
| Weir Group plc (The)  | GBP      | 13,900                     | 325,270                | 0.49               |
|   |          |                            | <u>3,332,892</u>       | <u>5.01</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albemarle Corp.   | USD      | 2,985                      | 266,039                | 0.40               |
| Alphabet, Inc. 'A'  | USD      | 12,293                     | 2,089,265              | 3.14               |
| Amazon.com, Inc.  | USD      | 11,707                     | 2,110,919              | 3.17               |
| American Tower Corp., REIT  | USD      | 3,577                      | 648,750                | 0.97               |
| Analog Devices, Inc.  | USD      | 6,728                      | 1,432,921              | 2.15               |
| Block, Inc. 'A'   | USD      | 7,739                      | 465,676                | 0.70               |
| Dexcom, Inc.  | USD      | 5,628                      | 595,384                | 0.89               |

## Schedule of Investments (continued)

### Robeco Global Multi-Thematic As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 14,961                     | 1,289,431              | 1.94               |
| Fortinet, Inc.  | USD      | 13,305                     | 748,208                | 1.12               |
| IDEX Corp.  | USD      | 1,800                      | 337,915                | 0.51               |
| Illumina, Inc.  | USD      | 2,721                      | 265,004                | 0.40               |
| Intuit, Inc.  | USD      | 1,049                      | 643,259                | 0.97               |
| Intuitive Surgical, Inc.  | USD      | 3,669                      | 1,522,888              | 2.29               |
| IQVIA Holdings, Inc.  | USD      | 6,337                      | 1,250,194              | 1.88               |
| Keysight Technologies, Inc.   | USD      | 9,428                      | 1,202,966              | 1.81               |
| Lululemon Athletica, Inc.   | USD      | 2,476                      | 690,069                | 1.04               |
| MercadoLibre, Inc.  | USD      | 756                        | 1,159,235              | 1.74               |
| Microsoft Corp.   | USD      | 6,282                      | 2,619,771              | 3.94               |
| NIKE, Inc. 'B'  | USD      | 10,274                     | 722,511                | 1.09               |
| NVIDIA Corp.  | USD      | 24,274                     | 2,798,050              | 4.21               |
| Palo Alto Networks, Inc.  | USD      | 5,054                      | 1,598,653              | 2.40               |
| PTC, Inc.   | USD      | 3,961                      | 671,421                | 1.01               |
| Quanta Services, Inc.   | USD      | 7,250                      | 1,718,827              | 2.58               |
| Salesforce, Inc.  | USD      | 4,727                      | 1,133,951              | 1.70               |
| Sprouts Farmers Market, Inc.  | USD      | 5,559                      | 433,931                | 0.65               |
| Tesla, Inc.   | USD      | 2,860                      | 528,049                | 0.79               |
| Thermo Fisher Scientific, Inc.  | USD      | 3,102                      | 1,600,565              | 2.41               |
| TopBuild Corp.  | USD      | 3,508                      | 1,261,047              | 1.90               |
| Visa, Inc. 'A'  | USD      | 5,347                      | 1,309,472              | 1.97               |
| Xylem, Inc.   | USD      | 11,967                     | 1,514,424              | 2.28               |
| Zebra Technologies Corp. 'A'  | USD      | 3,665                      | 1,056,430              | 1.59               |
|   |          |                            | 35,685,225             | 53.64              |
| Total Equities  |          |                            | 65,518,486             | 98.49              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 65,518,486             | 98.49              |
| <b>Total Investments</b>  |          |                            | <b>65,518,486</b>      | <b>98.49</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>7,640</b>           | <b>0.01</b>        |
| <b>Cash</b>   |          |                            | <b>944,157</b>         | <b>1.42</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>52,529</b>          | <b>0.08</b>        |
| <b>Total net assets</b>   |          |                            | <b>66,522,812</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Digital Innovations

As at 30 June 2024

| Investments   | Currency | Quantity/<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>France</i>   |          |                            |                        |                    |
| Capgemini SE  | EUR      | 37,434                     | 6,951,494              | 2.51               |
| Dassault Systemes SE  | EUR      | 56,569                     | 1,996,886              | 0.72               |
| Schneider Electric SE   | EUR      | 31,512                     | 7,068,141              | 2.56               |
|   |          |                            | <u>16,016,521</u>      | <u>5.79</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 161,647                    | 5,545,300              | 2.00               |
| SAP SE  | EUR      | 59,777                     | 11,328,937             | 4.10               |
| Siemens AG  | EUR      | 36,758                     | 6,385,600              | 2.31               |
|   |          |                            | <u>23,259,837</u>      | <u>8.41</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 16,424                     | 4,649,597              | 1.68               |
|   |          |                            | <u>4,649,597</u>       | <u>1.68</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| CyberArk Software Ltd.  | USD      | 31,981                     | 8,158,848              | 2.95               |
|   |          |                            | <u>8,158,848</u>       | <u>2.95</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| FANUC Corp.   | JPY      | 193,000                    | 4,935,781              | 1.78               |
| Keyence Corp.   | JPY      | 18,800                     | 7,693,312              | 2.78               |
|   |          |                            | <u>12,629,093</u>      | <u>4.56</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd.  | KRW      | 102,347                    | 5,654,095              | 2.04               |
|   |          |                            | <u>5,654,095</u>       | <u>2.04</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Hexagon AB 'B'  | SEK      | 377,720                    | 3,981,851              | 1.44               |
|   |          |                            | <u>3,981,851</u>       | <u>1.44</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 130,365                    | 6,757,339              | 2.44               |
| TE Connectivity Ltd.  | USD      | 29,128                     | 4,088,383              | 1.48               |
|   |          |                            | <u>10,845,722</u>      | <u>3.92</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 424,000                    | 11,780,089             | 4.26               |

## Schedule of Investments (continued)

### Robeco Digital Innovations

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 11,780,089             | 4.26               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Informa plc   | GBP      | 831,992                    | 8,398,068              | 3.03               |
|   |          |                            | 8,398,068              | 3.03               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Amazon.com, Inc.  | USD      | 34,952                     | 6,302,285              | 2.28               |
| American Tower Corp., REIT  | USD      | 29,466                     | 5,344,158              | 1.93               |
| Analog Devices, Inc.  | USD      | 39,308                     | 8,371,770              | 3.03               |
| Autodesk, Inc.  | USD      | 22,141                     | 5,112,004              | 1.85               |
| Corpay, Inc.  | USD      | 20,752                     | 5,158,423              | 1.87               |
| Datadog, Inc. 'A'   | USD      | 43,956                     | 5,319,014              | 1.92               |
| Dynatrace, Inc.   | USD      | 59,775                     | 2,495,296              | 0.90               |
| Emerson Electric Co.  | USD      | 60,374                     | 6,205,552              | 2.24               |
| Equinix, Inc., REIT   | USD      | 6,438                      | 4,544,895              | 1.64               |
| Expeditors International of Washington, Inc.  | USD      | 23,984                     | 2,792,595              | 1.01               |
| Fortinet, Inc.  | USD      | 47,465                     | 2,669,200              | 0.97               |
| GXO Logistics, Inc.   | USD      | 80,499                     | 3,793,048              | 1.37               |
| Intuit, Inc.  | USD      | 4,396                      | 2,695,680              | 0.97               |
| Intuitive Surgical, Inc.  | USD      | 17,514                     | 7,269,515              | 2.63               |
| Keysight Technologies, Inc.   | USD      | 37,326                     | 4,762,613              | 1.72               |
| Microchip Technology, Inc.  | USD      | 67,977                     | 5,803,495              | 2.10               |
| Microsoft Corp.   | USD      | 27,747                     | 11,571,282             | 4.18               |
| MongoDB, Inc. 'A'   | USD      | 10,529                     | 2,455,637              | 0.89               |
| NVIDIA Corp.  | USD      | 138,000                    | 15,907,180             | 5.75               |
| Palo Alto Networks, Inc.  | USD      | 20,444                     | 6,466,732              | 2.34               |
| PTC, Inc.   | USD      | 45,877                     | 7,776,510              | 2.81               |
| Rockwell Automation, Inc.   | USD      | 8,425                      | 2,163,969              | 0.78               |
| Salesforce, Inc.  | USD      | 45,590                     | 10,936,495             | 3.95               |
| ServiceNow, Inc.  | USD      | 14,105                     | 10,353,142             | 3.74               |
| Snowflake, Inc. 'A'   | USD      | 18,708                     | 2,358,072              | 0.85               |
| Teradyne, Inc.  | USD      | 45,230                     | 6,258,135              | 2.26               |
| Veeva Systems, Inc. 'A'   | USD      | 18,509                     | 3,160,562              | 1.14               |
| Zebra Technologies Corp. 'A'  | USD      | 26,105                     | 7,524,719              | 2.72               |
|   |          |                            | 165,571,978            | 59.84              |
| Total Equities  |          |                            | 270,945,699            | 97.92              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 270,945,699            | 97.92              |

## Schedule of Investments (continued)

### Robeco Digital Innovations

As at 30 June 2024

|                                   | <b>Market<br/>Value<br/>EUR</b> | <b>% of Net<br/>Assets</b> |
|-----------------------------------|---------------------------------|----------------------------|
| <b>Investments</b>                |                                 |                            |
| <b>Total Investments</b>          | <b>270,945,699</b>              | <b>97.92</b>               |
| <b>Fair value Adjustment</b>      | <b>134,844</b>                  | <b>0.05</b>                |
| <b>Cash</b>                       | <b>5,458,534</b>                | <b>1.97</b>                |
| <b>Other assets/(liabilities)</b> | <b>169,805</b>                  | <b>0.06</b>                |
| <b>Total net assets</b>           | <b>276,708,882</b>              | <b>100.00</b>              |

## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2024

| Investments   | Currency | Quantity/<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                    | 1,246,500              | 0.27               |
|   |          |                            | <u>1,246,500</u>       | <u>0.27</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Shopify, Inc. 'A'   | USD      | 205,000                    | 12,633,776             | 2.74               |
|   |          |                            | <u>12,633,776</u>      | <u>2.74</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Linklogis, Inc., Reg. S 'B', 144A   | HKD      | 12,499,529                 | 3,241,556              | 0.70               |
| NU Holdings Ltd. 'A'  | USD      | 1,700,000                  | 20,445,999             | 4.43               |
| OSL Group Ltd.  | HKD      | 3,866,000                  | 2,541,117              | 0.55               |
| Pagseguro Digital Ltd. 'A'  | USD      | 840,000                    | 9,162,211              | 1.99               |
| Sapiens International Corp. NV  | USD      | 160,000                    | 5,065,360              | 1.10               |
| Sea Ltd., ADR   | USD      | 140,000                    | 9,329,414              | 2.02               |
| StoneCo Ltd. 'A'  | USD      | 600,000                    | 6,712,386              | 1.46               |
| Tencent Holdings Ltd.   | HKD      | 410,000                    | 18,247,090             | 3.95               |
| XP, Inc. 'A'  | USD      | 200,000                    | 3,282,482              | 0.71               |
|   |          |                            | <u>78,027,615</u>      | <u>16.91</u>       |
| <i>China</i>  |          |                            |                        |                    |
| East Money Information Co. Ltd. 'A'   | CNY      | 5,499,813                  | 7,457,958              | 1.62               |
| Hundsun Technologies, Inc. 'A'  | CNY      | 3,499,922                  | 7,937,015              | 1.72               |
|   |          |                            | <u>15,394,973</u>      | <u>3.34</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bajaj Finance Ltd.  | INR      | 75,000                     | 5,971,388              | 1.29               |
|   |          |                            | <u>5,971,388</u>       | <u>1.29</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FinecoBank Banca Fineco SpA   | EUR      | 400,000                    | 5,568,000              | 1.20               |
| Nexi SpA, Reg. S, 144A  | EUR      | 500,000                    | 2,847,000              | 0.62               |
|   |          |                            | <u>8,415,000</u>       | <u>1.82</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Monex Group, Inc.   | JPY      | 1,100,000                  | 4,638,586              | 1.01               |
| SBI Holdings, Inc.  | JPY      | 200,000                    | 4,718,051              | 1.02               |
|   |          |                            | <u>9,356,637</u>       | <u>2.03</u>        |
| <i>Kazakhstan</i>   |          |                            |                        |                    |
| Kaspi.KZ JSC, Reg. S, ADR   | USD      | 40,000                     | 4,814,929              | 1.04               |



## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Kazakhstan (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 4,814,929              | 1.04               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S, 144A  | EUR      | 16,000                     | 17,811,200             | 3.86               |
|   |          |                            | 17,811,200             | 3.86               |
| <i>Sweden</i>   |          |                            |                        |                    |
| VEF AB  | SEK      | 21,500,000                 | 4,584,122              | 0.99               |
|   |          |                            | 4,584,122              | 0.99               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Endava plc, ADR   | USD      | 125,000                    | 3,410,310              | 0.74               |
| London Stock Exchange Group plc   | GBP      | 80,000                     | 8,869,636              | 1.92               |
| Wise plc 'A'  | GBP      | 1,050,000                  | 8,440,013              | 1.83               |
|   |          |                            | 20,719,959             | 4.49               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Bancorp, Inc. (The)   | USD      | 140,000                    | 4,932,494              | 1.07               |
| BGC Group, Inc. 'A'   | USD      | 575,000                    | 4,452,997              | 0.96               |
| BlackLine, Inc.   | USD      | 110,000                    | 4,972,708              | 1.08               |
| Block, Inc. 'A'   | USD      | 300,000                    | 18,051,784             | 3.91               |
| Broadridge Financial Solutions, Inc.  | USD      | 50,000                     | 9,190,576              | 1.99               |
| Coinbase Global, Inc. 'A'   | USD      | 49,000                     | 10,160,271             | 2.20               |
| Corpay, Inc.  | USD      | 42,500                     | 10,564,427             | 2.29               |
| Discover Financial Services   | USD      | 40,000                     | 4,882,109              | 1.06               |
| EPAM Systems, Inc.  | USD      | 37,500                     | 6,581,875              | 1.43               |
| Equifax, Inc.   | USD      | 42,500                     | 9,614,696              | 2.08               |
| Fiserv, Inc.  | USD      | 135,000                    | 18,773,408             | 4.07               |
| Guidewire Software, Inc.  | USD      | 75,000                     | 9,649,405              | 2.09               |
| Intercontinental Exchange, Inc.   | USD      | 110,000                    | 14,049,825             | 3.04               |
| Intuit, Inc.  | USD      | 25,000                     | 15,330,301             | 3.32               |
| MarketAxess Holdings, Inc.  | USD      | 25,000                     | 4,677,630              | 1.01               |
| Marqeta, Inc. 'A'   | USD      | 900,000                    | 4,601,819              | 1.00               |
| Mastercard, Inc. 'A'  | USD      | 22,500                     | 9,261,581              | 2.01               |
| MercadoLibre, Inc.  | USD      | 9,000                      | 13,800,420             | 2.99               |
| MSCI, Inc. 'A'  | USD      | 21,500                     | 9,664,217              | 2.09               |
| Nasdaq, Inc.  | USD      | 90,000                     | 5,060,322              | 1.10               |
| nCino, Inc.   | USD      | 225,000                    | 6,602,519              | 1.43               |
| PayPal Holdings, Inc., CDI  | USD      | 245,000                    | 13,265,547             | 2.87               |
| Q2 Holdings, Inc.   | USD      | 170,000                    | 9,569,489              | 2.07               |
| Qualys, Inc.  | USD      | 30,000                     | 3,991,602              | 0.87               |

## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Remitly Global, Inc.  | USD      | 450,000                    | 5,088,873                 | 1.10                 |
| S&P Global, Inc.  | USD      | 36,000                     | 14,981,106                | 3.25                 |
| SS&C Technologies Holdings, Inc.  | USD      | 160,000                    | 9,355,913                 | 2.03                 |
| Tradeweb Markets, Inc. 'A'  | USD      | 95,000                     | 9,395,848                 | 2.04                 |
| TransUnion  | USD      | 135,000                    | 9,341,358                 | 2.02                 |
| Upstart Holdings, Inc.  | USD      | 75,000                     | 1,650,805                 | 0.36                 |
| Visa, Inc. 'A'  | USD      | 37,500                     | 9,183,695                 | 1.99                 |
|   |          |                            | <u>280,699,620</u>        | <u>60.82</u>         |
| Total Equities  |          |                            | 459,675,719               | 99.60                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>459,675,719</u>        | <u>99.60</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>459,675,719</u></b> | <b><u>99.60</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>9,457</u></b>       | <b><u>–</u></b>      |
| <b>Cash</b>   |          |                            | <b><u>5,564,186</u></b>   | <b><u>1.21</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(3,735,828)</u></b> | <b><u>(0.81)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>461,513,534</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco FinTech

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 735,186          | GBP           | 644,980     | 15/07/2024    | HSBC         | 3,791                      | –               |
| CHF   | 367,542          | JPY           | 64,385,337  | 16/07/2024    | Barclays     | 8,010                      | –               |
| CHF   | 179,915          | SEK           | 2,103,532   | 15/07/2024    | HSBC         | 1,657                      | –               |
| CHF   | 11,873           | USD           | 13,229      | 15/07/2024    | J.P. Morgan  | 4                          | –               |
| EUR   | 59,246           | CHF           | 56,713      | 15/07/2024    | Barclays     | 301                        | –               |
| EUR   | 372,284          | GBP           | 314,338     | 15/07/2024    | BNP Paribas  | 1,731                      | –               |
| EUR   | 185,989          | JPY           | 31,343,776  | 16/07/2024    | Barclays     | 3,908                      | –               |
| EUR   | 107,137          | SEK           | 1,205,152   | 15/07/2024    | J.P. Morgan  | 953                        | –               |
| EUR   | 32,098           | USD           | 34,314      | 15/07/2024    | BNP Paribas  | 101                        | –               |
| EUR   | 73,737           | USD           | 78,896      | 15/07/2024    | J.P. Morgan  | 168                        | –               |
| GBP   | 42,266           | CHF           | 47,767      | 15/07/2024    | Barclays     | 178                        | –               |
| GBP   | 4,860            | CHF           | 5,465       | 15/07/2024    | J.P. Morgan  | 49                         | –               |
| HKD   | 445,178          | CHF           | 51,074      | 15/07/2024    | BNP Paribas  | 108                        | –               |
| HKD   | 1,055,843        | EUR           | 124,581     | 15/07/2024    | HSBC         | 1,575                      | –               |
| INR   | 2,171,974        | USD           | 26,001      | 16/07/2024    | HSBC         | 44                         | –               |
| USD   | 468,560          | CHF           | 418,608     | 15/07/2024    | Barclays     | 1,840                      | –               |
| USD   | 291,502          | CHF           | 258,825     | 15/07/2024    | HSBC         | 2,808                      | –               |
| USD   | 87,566           | CHF           | 77,815      | 15/07/2024    | J.P. Morgan  | 776                        | –               |
| USD   | 1,128,469        | CNY           | 8,032,333   | 16/07/2024    | Barclays     | 2,598                      | –               |
| USD   | 1,980,453        | EUR           | 1,823,270   | 15/07/2024    | J.P. Morgan  | 23,460                     | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>54,060</b>              | <b>0.01</b>     |
| CHF   | 1,110,842        | EUR           | 1,154,878   | 15/07/2024    | Barclays     | (319)                      | –               |
| CHF   | 986,176          | HKD           | 8,610,900   | 15/07/2024    | HSBC         | (3,879)                    | –               |
| CHF   | 14,934,973       | USD           | 16,716,973  | 15/07/2024    | Barclays     | (65,489)                   | (0.01)          |
| CHF   | 14,042           | USD           | 15,747      | 15/07/2024    | HSBC         | (89)                       | –               |
| CHF   | 82,365           | USD           | 92,398      | 15/07/2024    | J.P. Morgan  | (552)                      | –               |
| CNY   | 108,754          | USD           | 15,262      | 16/07/2024    | Barclays     | (20)                       | –               |
| CNY   | 1,088,614        | USD           | 152,974     | 16/07/2024    | J.P. Morgan  | (384)                      | –               |
| EUR   | 491,491          | HKD           | 4,129,078   | 15/07/2024    | Barclays     | (1,868)                    | –               |
| EUR   | 7,346,137        | USD           | 7,905,575   | 15/07/2024    | Barclays     | (25,642)                   | (0.01)          |
| EUR   | 24,629           | USD           | 26,455      | 15/07/2024    | BNP Paribas  | (39)                       | –               |
| GBP   | 18,150           | EUR           | 21,454      | 15/07/2024    | Barclays     | (57)                       | –               |
| GBP   | 71,687           | EUR           | 84,744      | 15/07/2024    | BNP Paribas  | (236)                      | –               |
| JPY   | 993,464          | CHF           | 5,568       | 16/07/2024    | J.P. Morgan  | (16)                       | –               |
| JPY   | 8,568,711        | EUR           | 50,881      | 16/07/2024    | J.P. Morgan  | (1,104)                    | –               |
| SEK   | 414,172          | EUR           | 37,059      | 15/07/2024    | BNP Paribas  | (567)                      | –               |
| USD   | 73,375           | EUR           | 68,559      | 15/07/2024    | HSBC         | (139)                      | –               |
| USD   | 385,712          | INR           | 32,261,942  | 16/07/2024    | HSBC         | (1,127)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(101,527)</b>           | <b>(0.02)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(47,467)</b>            | <b>(0.01)</b>   |

## Schedule of Investments (continued)

### Robeco Circular Economy Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Coloplast A/S 'B'   | DKK      | 30,120                     | 3,378,955              | 1.28               |
| Novo Nordisk A/S 'B'  | DKK      | 37,000                     | 4,989,265              | 1.88               |
|   |          |                            | <u>8,368,220</u>       | <u>3.16</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kone OYJ 'B'  | EUR      | 105,000                    | 4,839,450              | 1.83               |
| Marimekko OYJ   | EUR      | 162,000                    | 2,310,120              | 0.87               |
|   |          |                            | <u>7,149,570</u>       | <u>2.70</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cie de Saint-Gobain SA  | EUR      | 68,500                     | 4,974,470              | 1.88               |
| EssilorLuxottica SA   | EUR      | 42,000                     | 8,450,400              | 3.19               |
| Hermes International SCA  | EUR      | 600                        | 1,284,000              | 0.48               |
| L'Oreal SA  | EUR      | 12,000                     | 4,920,600              | 1.86               |
| Mersen SA   | EUR      | 58,696                     | 1,869,468              | 0.71               |
| Seche Environnement SACA  | EUR      | 28,000                     | 2,696,400              | 1.02               |
| Sopra Steria Group  | EUR      | 8,000                      | 1,448,800              | 0.55               |
|   |          |                            | <u>25,644,138</u>      | <u>9.69</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| HelloFresh SE   | EUR      | 129,400                    | 584,888                | 0.22               |
| Infineon Technologies AG  | EUR      | 134,300                    | 4,607,161              | 1.74               |
|   |          |                            | <u>5,192,049</u>       | <u>1.96</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Linde plc   | USD      | 6,000                      | 2,456,599              | 0.93               |
| nVent Electric plc  | USD      | 101,000                    | 7,219,603              | 2.73               |
| Smurfit Kappa Group plc   | GBP      | 43,000                     | 1,790,322              | 0.67               |
|   |          |                            | <u>11,466,524</u>      | <u>4.33</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Daiei Kankyo Co. Ltd.   | JPY      | 107,400                    | 1,700,691              | 0.64               |
| Keyence Corp.   | JPY      | 5,700                      | 2,332,547              | 0.88               |
| MEITEC Group Holdings, Inc.   | JPY      | 88,800                     | 1,678,118              | 0.64               |
| MonotaRO Co. Ltd.   | JPY      | 190,000                    | 2,084,028              | 0.79               |
| SHO-BOND Holdings Co. Ltd.  | JPY      | 94,500                     | 3,157,826              | 1.19               |
|   |          |                            | <u>10,953,210</u>      | <u>4.14</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Gruma SAB de CV 'B'   | MXN      | 314,800                    | 5,361,764              | 2.02               |

## Schedule of Investments (continued)

### Robeco Circular Economy Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 5,361,764              | 2.02               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Wolters Kluwer NV   | EUR      | 45,349                     | 7,020,025              | 2.65               |
|   |          |                            | 7,020,025              | 2.65               |
| <i>Sweden</i>   |          |                            |                        |                    |
| AddTech AB 'B'  | SEK      | 281,000                    | 6,521,154              | 2.46               |
| AQ Group AB   | SEK      | 288,000                    | 3,691,967              | 1.40               |
|   |          |                            | 10,213,121             | 3.86               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Galenica AG, Reg. S, 144A   | CHF      | 17,300                     | 1,321,201              | 0.50               |
|   |          |                            | 1,321,201              | 0.50               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Compass Group plc   | GBP      | 296,000                    | 7,541,078              | 2.85               |
| RELX plc  | GBP      | 180,000                    | 7,725,783              | 2.92               |
| Team Internet Group plc   | GBP      | 1,500,000                  | 3,181,038              | 1.20               |
|   |          |                            | 18,447,899             | 6.97               |
| <i>United States of America</i>   |          |                            |                        |                    |
| ANSYS, Inc.   | USD      | 9,000                      | 2,699,790              | 1.02               |
| Applied Industrial Technologies, Inc.   | USD      | 15,000                     | 2,715,185              | 1.03               |
| Broadcom, Inc.  | USD      | 5,000                      | 7,490,226              | 2.83               |
| Cadence Design Systems, Inc.  | USD      | 23,000                     | 6,604,385              | 2.50               |
| Cavco Industries, Inc.  | USD      | 18,000                     | 5,813,912              | 2.20               |
| Clean Harbors, Inc.   | USD      | 37,800                     | 7,976,179              | 3.01               |
| Cloudflare, Inc. 'A'  | USD      | 23,700                     | 1,831,650              | 0.69               |
| Comfort Systems USA, Inc.   | USD      | 17,600                     | 4,994,180              | 1.89               |
| Dell Technologies, Inc. 'C'   | USD      | 48,600                     | 6,253,721              | 2.36               |
| Dynatrace, Inc.   | USD      | 62,000                     | 2,588,178              | 0.98               |
| Hubbell, Inc. 'B'   | USD      | 7,600                      | 2,591,694              | 0.98               |
| Illinois Tool Works, Inc.   | USD      | 6,000                      | 1,326,578              | 0.50               |
| Invitation Homes, Inc., REIT  | USD      | 204,000                    | 6,831,407              | 2.58               |
| Lear Corp.  | USD      | 42,800                     | 4,560,940              | 1.72               |
| NVIDIA Corp.  | USD      | 119,000                    | 13,717,061             | 5.18               |
| Oracle Corp.  | USD      | 60,500                     | 7,970,702              | 3.01               |
| Owens Corning   | USD      | 16,000                     | 2,593,441              | 0.98               |
| Republic Services, Inc. 'A'   | USD      | 34,500                     | 6,255,871              | 2.36               |
| Sensient Technologies Corp.   | USD      | 110,000                    | 7,614,556              | 2.88               |

## Schedule of Investments (continued)

### Robeco Circular Economy Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Shoals Technologies Group, Inc. 'A'   | USD      | 110,000                    | 640,448                   | 0.24                 |
| Silgan Holdings, Inc.   | USD      | 150,000                    | 5,924,423                 | 2.24                 |
| Snowflake, Inc. 'A'   | USD      | 22,600                     | 2,848,644                 | 1.08                 |
| SolarEdge Technologies, Inc.  | USD      | 14,000                     | 329,965                   | 0.12                 |
| Sprouts Farmers Market, Inc.  | USD      | 103,900                    | 8,110,356                 | 3.06                 |
| Sterling Infrastructure, Inc.   | USD      | 12,000                     | 1,325,010                 | 0.50                 |
| Tetra Tech, Inc.  | USD      | 40,000                     | 7,631,630                 | 2.88                 |
| TopBuild Corp.  | USD      | 9,800                      | 3,522,879                 | 1.33                 |
| Trex Co., Inc.  | USD      | 36,500                     | 2,524,264                 | 0.95                 |
| Xylem, Inc.   | USD      | 49,500                     | 6,264,227                 | 2.37                 |
|   |          |                            | <u>141,551,502</u>        | <u>53.47</u>         |
| Total Equities  |          |                            | 252,689,223               | 95.45                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>252,689,223</u>        | <u>95.45</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>252,689,223</u></b> | <b><u>95.45</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>14,185,683</u></b>  | <b><u>5.36</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(2,152,586)</u></b> | <b><u>(0.81)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>264,722,320</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Circular Economy Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 46,603           | DKK           | 347,471     | 15/07/2024    | HSBC         | 3                          | –               |
| EUR   | 120,048          | GBP           | 101,364     | 15/07/2024    | BNP Paribas  | 556                        | –               |
| EUR   | 1,178            | GBP           | 996         | 15/07/2024    | J.P. Morgan  | 4                          | –               |
| EUR   | 62,577           | JPY           | 10,545,731  | 16/07/2024    | Barclays     | 1,315                      | –               |
| EUR   | 2,312            | SEK           | 26,049      | 15/07/2024    | Barclays     | 16                         | –               |
| EUR   | 58,860           | SEK           | 662,108     | 15/07/2024    | J.P. Morgan  | 523                        | –               |
| EUR   | 8,261            | USD           | 8,842       | 15/07/2024    | HSBC         | 17                         | –               |
| GBP   | 4,173            | JPY           | 833,091     | 16/07/2024    | BNP Paribas  | 79                         | –               |
| GBP   | 4,111            | SEK           | 54,793      | 15/07/2024    | J.P. Morgan  | 18                         | –               |
| USD   | 6,233            | EUR           | 5,809       | 15/07/2024    | Barclays     | 3                          | –               |
| USD   | 8,044            | EUR           | 7,489       | 15/07/2024    | BNP Paribas  | 12                         | –               |
| USD   | 1,566            | GBP           | 1,235       | 15/07/2024    | J.P. Morgan  | 5                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>2,551</b>               | <b>–</b>        |
| EUR   | 30,774           | MXN           | 622,453     | 15/07/2024    | BNP Paribas  | (905)                      | –               |
| EUR   | 884,281          | USD           | 951,622     | 15/07/2024    | Barclays     | (3,087)                    | –               |
| EUR   | 19,653           | USD           | 21,196      | 15/07/2024    | HSBC         | (111)                      | –               |
| EUR   | 13,562           | USD           | 14,582      | 15/07/2024    | J.P. Morgan  | (35)                       | –               |
| GBP   | 3,041            | DKK           | 26,862      | 15/07/2024    | HSBC         | (18)                       | –               |
| GBP   | 366              | DKK           | 3,220       | 15/07/2024    | J.P. Morgan  | (1)                        | –               |
| GBP   | 22,755           | EUR           | 26,950      | 15/07/2024    | BNP Paribas  | (125)                      | –               |
| GBP   | 1,172            | EUR           | 1,387       | 15/07/2024    | J.P. Morgan  | (6)                        | –               |
| GBP   | 2,053            | MXN           | 49,164      | 15/07/2024    | Barclays     | (82)                       | –               |
| GBP   | 562              | USD           | 712         | 15/07/2024    | Barclays     | (1)                        | –               |
| GBP   | 61,328           | USD           | 78,240      | 15/07/2024    | BNP Paribas  | (661)                      | –               |
| GBP   | 927              | USD           | 1,176       | 15/07/2024    | J.P. Morgan  | (4)                        | –               |
| USD   | 5,250            | EUR           | 4,901       | 15/07/2024    | BNP Paribas  | (6)                        | –               |
| USD   | 13,825           | EUR           | 12,932      | 15/07/2024    | J.P. Morgan  | (40)                       | –               |
| USD   | 1,110            | GBP           | 879         | 15/07/2024    | J.P. Morgan  | (1)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(5,083)</b>             | <b>–</b>        |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(2,532)</b>             | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco Smart Energy Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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>   |          |                            |                        |                    |
| Boralex, Inc. 'A'   | CAD      | 1,375,000                  | 31,418,571             | 1.02               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 1,669,000                  | 45,351,742             | 1.48               |
| Innergex Renewable Energy, Inc.   | CAD      | 5,000,000                  | 34,878,271             | 1.13               |
| Northland Power, Inc.   | CAD      | 4,311,000                  | 69,139,247             | 2.25               |
|   |          |                            | <u>180,787,831</u>     | <u>5.88</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Silergy Corp.   | TWD      | 1,600,000                  | 21,260,210             | 0.69               |
|   |          |                            | <u>21,260,210</u>      | <u>0.69</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 3,345,000                  | 92,743,650             | 3.01               |
|   |          |                            | <u>92,743,650</u>      | <u>3.01</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Everfuel A/S  | NOK      | 1,200,000                  | 1,004,254              | 0.03               |
| Vestas Wind Systems A/S   | DKK      | 2,252,000                  | 48,694,253             | 1.59               |
|   |          |                            | <u>49,698,507</u>      | <u>1.62</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Alstom SA   | EUR      | 2,700,000                  | 42,390,000             | 1.38               |
| Legrand SA  | EUR      | 1,060,000                  | 98,198,400             | 3.19               |
| Nexans SA   | EUR      | 293,000                    | 30,149,700             | 0.98               |
| Schneider Electric SE   | EUR      | 565,000                    | 126,729,500            | 4.12               |
|   |          |                            | <u>297,467,600</u>     | <u>9.67</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 2,359,000                  | 80,925,495             | 2.63               |
| Nordex SE   | EUR      | 3,300,000                  | 37,752,000             | 1.23               |
| Thyssenkrupp Nucera AG & Co. KGaA   | EUR      | 2,000,000                  | 18,130,000             | 0.59               |
| Wacker Chemie AG  | EUR      | 310,000                    | 31,558,000             | 1.02               |
|   |          |                            | <u>168,365,495</u>     | <u>5.47</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| nVent Electric plc  | USD      | 1,512,000                  | 108,079,607            | 3.51               |
|   |          |                            | <u>108,079,607</u>     | <u>3.51</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Terna - Rete Elettrica Nazionale  | EUR      | 5,941,000                  | 42,882,138             | 1.39               |



## Schedule of Investments (continued)

### Robeco Smart Energy Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 42,882,138             | 1.39               |
| <i>Japan</i>  |          |                            |                        |                    |
| Keyence Corp.   | JPY      | 142,500                    | 58,313,667             | 1.89               |
| Renesas Electronics Corp.   | JPY      | 6,639,000                  | 115,873,286            | 3.77               |
|   |          |                            | 174,186,953            | 5.66               |
| <i>Norway</i>   |          |                            |                        |                    |
| Nordic Semiconductor ASA  | NOK      | 4,757,000                  | 59,444,480             | 1.93               |
|   |          |                            | 59,444,480             | 1.93               |
| <i>South Korea</i>  |          |                            |                        |                    |
| HD Hyundai Electric Co. Ltd.  | KRW      | 135,000                    | 28,367,813             | 0.92               |
|   |          |                            | 28,367,813             | 0.92               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Meyer Burger Technology AG  | CHF      | 472,592,972                | 5,397,840              | 0.18               |
|   |          |                            | 5,397,840              | 0.18               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Delta Electronics, Inc.   | TWD      | 4,964,000                  | 55,323,426             | 1.80               |
|   |          |                            | 55,323,426             | 1.80               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| ARM Holdings plc, ADR   | USD      | 965,000                    | 147,322,882            | 4.79               |
| ITM Power plc   | GBP      | 4,470,000                  | 2,446,321              | 0.08               |
| SSE plc   | GBP      | 5,754,000                  | 121,447,757            | 3.95               |
|   |          |                            | 271,216,960            | 8.82               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albemarle Corp.   | USD      | 615,000                    | 54,812,036             | 1.78               |
| Altus Power, Inc. 'A'   | USD      | 4,000,000                  | 14,630,278             | 0.48               |
| Analog Devices, Inc.  | USD      | 250,000                    | 53,244,693             | 1.73               |
| Array Technologies, Inc.  | USD      | 2,551,000                  | 24,421,050             | 0.79               |
| Autodesk, Inc.  | USD      | 401,000                    | 92,584,511             | 3.01               |
| Carlisle Cos., Inc.   | USD      | 369,000                    | 139,512,469            | 4.53               |
| Enphase Energy, Inc.  | USD      | 301,000                    | 28,003,462             | 0.91               |
| First Solar, Inc.   | USD      | 494,000                    | 103,920,914            | 3.38               |
| Itron, Inc.   | USD      | 310,000                    | 28,623,839             | 0.93               |
| Lattice Semiconductor Corp.   | USD      | 1,313,000                  | 71,043,498             | 2.31               |

## Schedule of Investments (continued)

### Robeco Smart Energy Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                                    |                             |
| Lumentum Holdings, Inc.   | USD      | 843,000                    | 40,051,840                         | 1.30                        |
| Marvell Technology, Inc.  | USD      | 1,692,000                  | 110,352,973                        | 3.59                        |
| Monolithic Power Systems, Inc.  | USD      | 117,885                    | 90,379,049                         | 2.94                        |
| ON Semiconductor Corp.  | USD      | 700,000                    | 44,772,568                         | 1.46                        |
| Power Integrations, Inc.  | USD      | 705,000                    | 46,171,168                         | 1.50                        |
| Procure Technologies, Inc.  | USD      | 1,315,000                  | 81,360,065                         | 2.64                        |
| PTC, Inc.   | USD      | 491,000                    | 83,228,336                         | 2.71                        |
| Quanta Services, Inc.   | USD      | 579,000                    | 137,269,054                        | 4.46                        |
| Regal Rexnord Corp.   | USD      | 645,000                    | 81,378,026                         | 2.65                        |
| Sunrun, Inc.  | USD      | 4,490,000                  | 49,686,400                         | 1.61                        |
| Vertiv Holdings Co. 'A'   | USD      | 1,400,000                  | 113,084,207                        | 3.68                        |
|   |          |                            | <u>1,488,530,436</u>               | <u>48.39</u>                |
| Total Equities  |          |                            | <u>3,043,752,946</u>               | <u>98.94</u>                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>3,043,752,946</u>               | <u>98.94</u>                |
| Other transferable securities and money market instruments  |          |                            |                                    |                             |
| Equities  |          |                            |                                    |                             |
| <i>United States of America</i>   |          |                            |                                    |                             |
| Fallbrook Technologies, Inc.*   | USD      | 2,401,048                  | –                                  | –                           |
|   |          |                            | <u>–</u>                           | <u>–</u>                    |
| Total Equities  |          |                            | <u>–</u>                           | <u>–</u>                    |
| Warrants  |          |                            |                                    |                             |
| <i>United States of America</i>   |          |                            |                                    |                             |
| FuelCell Energy, Inc. 31/12/2049*   | USD      | 250,000                    | –                                  | –                           |
|   |          |                            | <u>–</u>                           | <u>–</u>                    |
| Total Warrants  |          |                            | <u>–</u>                           | <u>–</u>                    |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>                           | <u>–</u>                    |
| <b>Total Investments</b>  |          |                            | <u><b>3,043,752,946</b></u>        | <u><b>98.94</b></u>         |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>1,163,992</b></u>            | <u><b>0.04</b></u>          |
| <b>Cash</b>   |          |                            | <u><b>38,121,237</b></u>           | <u><b>1.24</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>(6,785,610)</b></u>          | <u><b>(0.22)</b></u>        |
| <b>Total net assets</b>   |          |                            | <u><u><b>3,076,252,565</b></u></u> | <u><u><b>100.00</b></u></u> |

\* Security is valued at its fair value under the direction of the Board of Directors.

## Schedule of Investments (continued)

### Robeco Smart Energy Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 3,030            | CHF           | 2,915       | 15/07/2024    | Barclays     | 1                          | –               |
| EUR   | 23,192           | DKK           | 172,920     | 15/07/2024    | HSBC         | 1                          | –               |
| EUR   | 48,817           | GBP           | 41,219      | 15/07/2024    | BNP Paribas  | 227                        | –               |
| EUR   | 70,129           | JPY           | 11,818,519  | 16/07/2024    | Barclays     | 1,474                      | –               |
| EUR   | 1,055,373        | USD           | 1,130,388   | 02/07/2024    | J.P. Morgan  | 661                        | –               |
| EUR   | 3,760            | USD           | 4,020       | 15/07/2024    | BNP Paribas  | 12                         | –               |
| EUR   | 5,938            | USD           | 6,367       | 15/07/2024    | J.P. Morgan  | 1                          | –               |
| GBP   | 1,511,393        | USD           | 1,908,088   | 01/07/2024    | Citibank     | 2,299                      | –               |
| USD   | 18,711           | EUR           | 17,439      | 15/07/2024    | Barclays     | 8                          | –               |
| USD   | 21,803           | TWD           | 704,075     | 16/07/2024    | HSBC         | 97                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>4,781</b>               | <b>–</b>        |
| EUR   | 70,461           | CAD           | 104,231     | 15/07/2024    | HSBC         | (591)                      | –               |
| EUR   | 36,422           | HKD           | 305,987     | 15/07/2024    | Barclays     | (138)                      | –               |
| EUR   | 22,259           | NOK           | 255,385     | 15/07/2024    | HSBC         | (115)                      | –               |
| EUR   | 757,801          | USD           | 815,510     | 15/07/2024    | Barclays     | (2,645)                    | –               |
| EUR   | 19,250           | USD           | 20,760      | 15/07/2024    | HSBC         | (109)                      | –               |
| EUR   | 15,656           | USD           | 16,848      | 15/07/2024    | J.P. Morgan  | (55)                       | –               |
| USD   | 12,432           | EUR           | 11,598      | 15/07/2024    | Barclays     | (5)                        | –               |
| USD   | 8,001            | EUR           | 7,476       | 15/07/2024    | HSBC         | (15)                       | –               |
| USD   | 18,715           | EUR           | 17,506      | 15/07/2024    | J.P. Morgan  | (54)                       | –               |
| USD   | 8,571            | KRW           | 11,832,927  | 16/07/2024    | HSBC         | (19)                       | –               |
| USD   | 11,172           | TWD           | 363,248     | 16/07/2024    | HSBC         | (21)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(3,767)</b>             | <b>–</b>        |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>1,014</b>               | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco Smart Materials

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Syensqo SA  | EUR      | 156,690                    | 13,094,583             | 2.00               |
|   |          |                            | <u>13,094,583</u>      | <u>2.00</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| DIRTT Environmental Solutions   | USD      | 3,300,000                  | 1,352,176              | 0.21               |
| Nano One Materials Corp.  | CAD      | 2,776,000                  | 2,650,067              | 0.40               |
| Neo Performance Materials, Inc.   | CAD      | 843,500                    | 4,745,133              | 0.72               |
|   |          |                            | <u>8,747,376</u>       | <u>1.33</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Sociedad Quimica y Minera de Chile SA, ADR  | USD      | 579,700                    | 22,041,311             | 3.36               |
|   |          |                            | <u>22,041,311</u>      | <u>3.36</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 863,060                    | 19,952,347             | 3.04               |
| Shenzhen Inovance Technology Co. Ltd. 'A'   | CNY      | 2,054,886                  | 13,536,713             | 2.07               |
|   |          |                            | <u>33,489,060</u>      | <u>5.11</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novonosis (Novozymes) B 'B'   | DKK      | 438,264                    | 25,041,303             | 3.81               |
| ROCKWOOL A/S 'B'  | DKK      | 41,330                     | 15,661,998             | 2.39               |
|   |          |                            | <u>40,703,301</u>      | <u>6.20</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cie de Saint-Gobain SA  | EUR      | 220,900                    | 16,041,758             | 2.45               |
| Dassault Systemes SE  | EUR      | 335,120                    | 11,829,736             | 1.80               |
|   |          |                            | <u>27,871,494</u>      | <u>4.25</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Thyssenkrupp Nucera AG & Co. KGaA   | EUR      | 930,000                    | 8,430,450              | 1.28               |
| Wacker Chemie AG  | EUR      | 152,600                    | 15,534,680             | 2.37               |
|   |          |                            | <u>23,965,130</u>      | <u>3.65</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| ARE Holdings, Inc.  | JPY      | 575,400                    | 7,005,526              | 1.07               |
| Disco Corp.   | JPY      | 34,400                     | 12,179,555             | 1.86               |
| Keyence Corp.   | JPY      | 50,800                     | 20,788,311             | 3.17               |
| TDK Corp.   | JPY      | 175,000                    | 10,013,678             | 1.52               |
| Yaskawa Electric Corp.  | JPY      | 532,700                    | 17,850,218             | 2.72               |

## Schedule of Investments (continued)

### Robeco Smart Materials

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 67,837,288             | 10.34              |
| <i>Jersey</i>   |          |                            |                        |                    |
| Arcadium Lithium plc  | USD      | 1,940,000                  | 6,082,015              | 0.93               |
|   |          |                            | 6,082,015              | 0.93               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| APERAM SA   | EUR      | 135,000                    | 3,258,900              | 0.49               |
| Befesa SA, Reg. S, 144A   | EUR      | 630,830                    | 19,593,580             | 2.99               |
|   |          |                            | 22,852,480             | 3.48               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Akzo Nobel NV   | EUR      | 232,470                    | 13,199,647             | 2.01               |
| Avantium NV   | EUR      | 1,490,000                  | 3,836,750              | 0.59               |
|   |          |                            | 17,036,397             | 2.60               |
| <i>Norway</i>   |          |                            |                        |                    |
| Circa Group A/S   | NOK      | 2,200,000                  | 211,104                | 0.03               |
|   |          |                            | 211,104                | 0.03               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Duk San Neolux Co. Ltd.   | KRW      | 373,120                    | 10,205,222             | 1.56               |
| LG Chem Ltd.  | KRW      | 24,930                     | 5,838,493              | 0.89               |
| LG Energy Solution Ltd.   | KRW      | 20,943                     | 4,635,029              | 0.71               |
| Samsung SDI Co. Ltd.  | KRW      | 26,115                     | 6,266,480              | 0.95               |
|   |          |                            | 26,945,224             | 4.11               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Boliden AB  | SEK      | 453,390                    | 13,545,719             | 2.06               |
|   |          |                            | 13,545,719             | 2.06               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| E Ink Holdings, Inc.  | TWD      | 1,200,000                  | 8,697,358              | 1.33               |
|   |          |                            | 8,697,358              | 1.33               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| ARM Holdings plc, ADR   | USD      | 182,310                    | 27,832,575             | 4.24               |
| Croda International plc   | GBP      | 139,680                    | 6,504,281              | 0.99               |
| Renewi plc  | GBP      | 2,024,822                  | 15,857,797             | 2.42               |

## Schedule of Investments (continued)

### Robeco Smart Materials

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Synthomer plc   | GBP      | 2,579,000                  | 7,832,791                 | 1.20                 |
|   |          |                            | <u>58,027,444</u>         | <u>8.85</u>          |
| <i>United States of America</i>   |          |                            |                           |                      |
| Albemarle Corp.   | USD      | 202,710                    | 18,066,582                | 2.75                 |
| Autodesk, Inc.  | USD      | 88,025                     | 20,323,570                | 3.10                 |
| Cognex Corp.  | USD      | 250,000                    | 10,907,394                | 1.66                 |
| Desktop Metal, Inc. 'A'   | USD      | 107,070                    | 412,595                   | 0.06                 |
| Onto Innovation, Inc.   | USD      | 188,740                    | 38,665,504                | 5.90                 |
| Owens Corning   | USD      | 187,582                    | 30,405,174                | 4.64                 |
| PTC, Inc.   | USD      | 204,650                    | 34,689,774                | 5.29                 |
| Regal Rexnord Corp.   | USD      | 129,520                    | 16,341,212                | 2.49                 |
| Teradyne, Inc.  | USD      | 276,760                    | 38,293,203                | 5.84                 |
| Thermo Fisher Scientific, Inc.  | USD      | 29,212                     | 15,072,765                | 2.30                 |
| TopBuild Corp.  | USD      | 82,730                     | 29,739,573                | 4.53                 |
|   |          |                            | <u>252,917,346</u>        | <u>38.56</u>         |
| Total Equities  |          |                            | <u>644,064,630</u>        | <u>98.19</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>644,064,630</u>        | <u>98.19</u>         |
| Other transferable securities and money market instruments  |          |                            |                           |                      |
| 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>             |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>                  | <u>–</u>             |
| <b>Total Investments</b>  |          |                            | <b><u>644,064,630</u></b> | <b><u>98.19</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>285,638</u></b>     | <b><u>0.05</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>13,524,704</u></b>  | <b><u>2.06</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(1,956,454)</u></b> | <b><u>(0.30)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>655,918,518</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Smart Materials Equities

As at 30 June 2024

#### 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 |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| GBP  | 1,298,189           | USD              | 1,640,157   | 01/07/2024       | Barclays     | 825                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b>825</b>                       | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>   |                     |                  |             |                  |              | <b>825</b>                       | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Smart Mobility Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 71,916                     | 151,528                | 0.04               |
|   |          |                            | <u>151,528</u>         | <u>0.04</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Ambarella, Inc.   | USD      | 142,690                    | 7,182,762              | 1.74               |
| Bizlink Holding, Inc.   | TWD      | 1,014,886                  | 10,916,777             | 2.65               |
| XPeng, Inc., ADR 'A'  | USD      | 973,500                    | 6,658,041              | 1.62               |
|   |          |                            | <u>24,757,580</u>      | <u>6.01</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Sociedad Quimica y Minera de Chile SA, ADR  | USD      | 329,350                    | 12,522,521             | 3.04               |
|   |          |                            | <u>12,522,521</u>      | <u>3.04</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 659,500                    | 18,285,333             | 4.44               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 422,216                    | 9,760,851              | 2.37               |
| Zhejiang Leapmotor Technology Co. Ltd., Reg. S, 144A  | HKD      | 1,775,000                  | 5,685,036              | 1.38               |
|   |          |                            | <u>33,731,220</u>      | <u>8.19</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Everfuel A/S  | NOK      | 259,900                    | 217,505                | 0.05               |
|   |          |                            | <u>217,505</u>         | <u>0.05</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Dassault Systemes SE  | EUR      | 230,995                    | 8,154,123              | 1.98               |
| Legrand SA  | EUR      | 80,440                     | 7,451,962              | 1.81               |
| Schneider Electric SE   | EUR      | 81,202                     | 18,213,609             | 4.42               |
|   |          |                            | <u>33,819,694</u>      | <u>8.21</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 430,200                    | 14,758,011             | 3.58               |
|   |          |                            | <u>14,758,011</u>      | <u>3.58</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Eurogroup Laminations SpA   | EUR      | 1,081,616                  | 4,430,299              | 1.08               |
|   |          |                            | <u>4,430,299</u>       | <u>1.08</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Panasonic Holdings Corp.  | JPY      | 616,100                    | 4,706,472              | 1.14               |



## Schedule of Investments (continued)

### Robeco Smart Mobility Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Renesas Electronics Corp.   | JPY      | 1,148,100                  | 20,038,277             | 4.87               |
| Rohm Co. Ltd.   | JPY      | 506,700                    | 6,318,992              | 1.53               |
| Shimano, Inc.   | JPY      | 33,300                     | 4,798,900              | 1.17               |
| TDK Corp.   | JPY      | 230,300                    | 13,178,000             | 3.20               |
|   |          |                            | <u>49,040,641</u>      | <u>11.91</u>       |
| <i>Jersey</i>   |          |                            |                        |                    |
| Arcadium Lithium plc  | USD      | 886,836                    | 2,780,284              | 0.67               |
|   |          |                            | <u>2,780,284</u>       | <u>0.67</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 78,700                     | 19,759,630             | 4.80               |
| STMicroelectronics NV, ADR  | USD      | 369,150                    | 13,529,472             | 3.28               |
|   |          |                            | <u>33,289,102</u>      | <u>8.08</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| HL Mando Co. Ltd.   | KRW      | 211,630                    | 6,297,558              | 1.53               |
| LG Chem Ltd.  | KRW      | 14,815                     | 3,469,605              | 0.84               |
| LG Energy Solution Ltd.   | KRW      | 25,260                     | 5,590,452              | 1.36               |
| Samsung SDI Co. Ltd.  | KRW      | 22,950                     | 5,507,016              | 1.34               |
|   |          |                            | <u>20,864,631</u>      | <u>5.07</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 206,240                    | 10,690,243             | 2.60               |
| Stadler Rail AG   | CHF      | 235,050                    | 6,235,787              | 1.51               |
| TE Connectivity Ltd.  | USD      | 106,990                    | 15,017,033             | 3.65               |
|   |          |                            | <u>31,943,063</u>      | <u>7.76</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chroma ATE, Inc.  | TWD      | 628,000                    | 5,743,708              | 1.39               |
| Delta Electronics, Inc.   | TWD      | 1,643,000                  | 18,311,117             | 4.45               |
|   |          |                            | <u>24,054,825</u>      | <u>5.84</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| ITM Power plc   | GBP      | 1,201,500                  | 657,551                | 0.16               |
| Trainline plc, Reg. S, 144A   | GBP      | 573,365                    | 2,126,188              | 0.52               |
|   |          |                            | <u>2,783,739</u>       | <u>0.68</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albemarle Corp.   | USD      | 102,430                    | 9,129,100              | 2.22               |

## Schedule of Investments (continued)

### Robeco Smart Mobility Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| Analog Devices, Inc.  | USD      | 96,870                     | 20,631,254                | 5.01                 |
| Itron, Inc.   | USD      | 42,980                     | 3,968,557                 | 0.96                 |
| Monolithic Power Systems, Inc.  | USD      | 11,455                     | 8,782,220                 | 2.13                 |
| ON Semiconductor Corp.  | USD      | 172,000                    | 11,001,259                | 2.67                 |
| Power Integrations, Inc.  | USD      | 30,530                     | 1,999,441                 | 0.49                 |
| QUALCOMM, Inc.  | USD      | 98,050                     | 18,222,159                | 4.42                 |
| Teradyne, Inc.  | USD      | 61,075                     | 8,450,489                 | 2.05                 |
| Tesla, Inc.   | USD      | 98,840                     | 18,249,087                | 4.43                 |
| Texas Instruments, Inc.   | USD      | 87,370                     | 15,858,256                | 3.85                 |
|   |          |                            | <u>116,291,822</u>        | <u>28.23</u>         |
| Total Equities  |          |                            | <u>405,436,465</u>        | <u>98.44</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>405,436,465</u>        | <u>98.44</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>405,436,465</u></b> | <b><u>98.44</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>731,427</u></b>     | <b><u>0.18</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>7,156,074</u></b>   | <b><u>1.74</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(1,452,498)</u></b> | <b><u>(0.36)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>411,871,468</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Smart Mobility Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 381              | GBP           | 323         | 15/07/2024    | Barclays     | 1                          | –               |
| EUR   | 1,371            | GBP           | 1,160       | 15/07/2024    | J.P. Morgan  | 4                          | –               |
| GBP   | 590              | JPY           | 117,688     | 16/07/2024    | Barclays     | 12                         | –               |
| GBP   | 10,268           | JPY           | 2,049,888   | 16/07/2024    | BNP Paribas  | 195                        | –               |
| GBP   | 318              | JPY           | 63,427      | 16/07/2024    | J.P. Morgan  | 6                          | –               |
| GBP   | 745,643          | USD           | 942,060     | 01/07/2024    | Barclays     | 474                        | –               |
| USD   | 3,149            | CNY           | 22,411      | 16/07/2024    | Barclays     | 7                          | –               |
| USD   | 1,091            | GBP           | 861         | 15/07/2024    | Barclays     | 2                          | –               |
| USD   | 1,618            | GBP           | 1,277       | 15/07/2024    | J.P. Morgan  | 4                          | –               |
| USD   | 6,162            | KRW           | 8,464,890   | 16/07/2024    | J.P. Morgan  | 15                         | –               |
| USD   | 439              | TWD           | 14,220      | 16/07/2024    | HSBC         | 1                          | –               |
| USD   | 9,252            | TWD           | 298,825     | 16/07/2024    | HSBC         | 40                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>761</b>                 | <b>–</b>        |
| GBP   | 342              | CAD           | 600         | 15/07/2024    | HSBC         | (5)                        | –               |
| GBP   | 3,763            | CHF           | 4,289       | 15/07/2024    | HSBC         | (22)                       | –               |
| GBP   | 12,793           | EUR           | 15,151      | 15/07/2024    | BNP Paribas  | (70)                       | –               |
| GBP   | 777              | EUR           | 920         | 15/07/2024    | J.P. Morgan  | (4)                        | –               |
| GBP   | 5,440            | HKD           | 54,120      | 15/07/2024    | HSBC         | (54)                       | –               |
| GBP   | 335              | USD           | 424         | 15/07/2024    | Barclays     | (1)                        | –               |
| GBP   | 60,825           | USD           | 77,597      | 15/07/2024    | BNP Paribas  | (654)                      | –               |
| GBP   | 600              | USD           | 759         | 15/07/2024    | HSBC         | (1)                        | –               |
| GBP   | 1,720            | USD           | 2,184       | 15/07/2024    | J.P. Morgan  | (8)                        | –               |
| USD   | 361              | GBP           | 286         | 15/07/2024    | Barclays     | –                          | –               |
| USD   | 1,736            | GBP           | 1,375       | 15/07/2024    | J.P. Morgan  | (2)                        | –               |
| USD   | 456              | TWD           | 14,833      | 16/07/2024    | HSBC         | (1)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(822)</b>               | <b>–</b>        |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(61)</b>                | <b>–</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable Healthy Living As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 77,899                     | 10,504,291             | 3.43               |
| Novonosis (Novozymes) B 'B'   | DKK      | 31,409                     | 1,794,631              | 0.59               |
|   |          |                            | <u>12,298,922</u>      | <u>4.02</u>        |
| <i>Faroe Islands</i>  |          |                            |                        |                    |
| Bakkafrost P/F  | NOK      | 187,753                    | 8,917,539              | 2.91               |
|   |          |                            | <u>8,917,539</u>       | <u>2.91</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BioMerieux  | EUR      | 53,738                     | 4,769,247              | 1.56               |
| Danone SA   | EUR      | 148,820                    | 8,494,646              | 2.77               |
|   |          |                            | <u>13,263,893</u>      | <u>4.33</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Beiersdorf AG   | EUR      | 65,969                     | 9,008,067              | 2.94               |
| Puma SE   | EUR      | 80,961                     | 3,470,798              | 1.13               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 231,479                    | 12,453,570             | 4.07               |
|   |          |                            | <u>24,932,435</u>      | <u>8.14</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Medtronic plc   | USD      | 67,360                     | 4,946,961              | 1.62               |
|   |          |                            | <u>4,946,961</u>       | <u>1.62</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Olympus Corp.   | JPY      | 629,800                    | 9,474,305              | 3.09               |
|   |          |                            | <u>9,474,305</u>       | <u>3.09</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| L'Occitane International SA   | HKD      | 2,818,750                  | 11,183,937             | 3.65               |
|   |          |                            | <u>11,183,937</u>      | <u>3.65</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Gruma SAB de CV 'B'   | MXN      | 214,315                    | 3,650,275              | 1.19               |
|   |          |                            | <u>3,650,275</u>       | <u>1.19</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 274,363                    | 7,569,675              | 2.47               |
|   |          |                            | <u>7,569,675</u>       | <u>2.47</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Healthy Living As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Norway</i>   |          |                            |                        |                    |
| Leroy Seafood Group ASA   | NOK      | 2,289,570                  | 8,679,592              | 2.83               |
|   |          |                            | <u>8,679,592</u>       | <u>2.83</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Grifols SA Preference 'B'   | EUR      | 1,704,003                  | 9,729,857              | 3.18               |
|   |          |                            | <u>9,729,857</u>       | <u>3.18</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Alcon, Inc.   | USD      | 125,654                    | 10,443,908             | 3.41               |
| DSM-Firmenich AG  | EUR      | 74,633                     | 7,881,245              | 2.57               |
| Lonza Group AG  | CHF      | 22,724                     | 11,571,118             | 3.78               |
| Nestle SA   | CHF      | 48,736                     | 4,641,454              | 1.52               |
| SGS SA  | CHF      | 64,416                     | 5,350,863              | 1.75               |
|   |          |                            | <u>39,888,588</u>      | <u>13.03</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 67,551                     | 9,844,590              | 3.22               |
| Compass Group plc   | GBP      | 232,940                    | 5,934,522              | 1.94               |
| ConvaTec Group plc, Reg. S, 144A  | GBP      | 978,574                    | 2,710,065              | 0.89               |
| Croda International plc   | GBP      | 32,236                     | 1,501,088              | 0.49               |
| JD Sports Fashion plc   | GBP      | 5,458,580                  | 7,693,705              | 2.51               |
| Smith & Nephew plc  | GBP      | 252,152                    | 2,916,368              | 0.95               |
| Unilever plc  | EUR      | 74,129                     | 3,801,335              | 1.24               |
|   |          |                            | <u>34,401,673</u>      | <u>11.24</u>       |
| <i>United States of America</i>   |          |                            |                        |                    |
| Agilent Technologies, Inc.  | USD      | 72,945                     | 8,822,823              | 2.88               |
| Bath & Body Works, Inc.   | USD      | 163,362                    | 5,952,215              | 1.94               |
| BellRing Brands, Inc.   | USD      | 160,551                    | 8,559,724              | 2.80               |
| Boston Scientific Corp.   | USD      | 193,235                    | 13,884,793             | 4.54               |
| Columbia Sportswear Co.   | USD      | 7,256                      | 535,390                | 0.18               |
| CVS Health Corp.  | USD      | 128,020                    | 7,054,687              | 2.30               |
| Deckers Outdoor Corp.   | USD      | 10,073                     | 9,097,420              | 2.97               |
| Ecolab, Inc.  | USD      | 9,470                      | 2,102,972              | 0.69               |
| International Flavors & Fragrances, Inc.  | USD      | 99,042                     | 8,798,497              | 2.87               |
| Maximus, Inc.   | USD      | 109,411                    | 8,748,797              | 2.86               |
| NIKE, Inc. 'B'  | USD      | 19,295                     | 1,356,906              | 0.44               |
| Thermo Fisher Scientific, Inc.  | USD      | 18,156                     | 9,368,106              | 3.06               |
| UnitedHealth Group, Inc.  | USD      | 22,971                     | 10,915,056             | 3.57               |
| Waters Corp.  | USD      | 20,638                     | 5,586,654              | 1.82               |
|   |          |                            | <u>100,784,040</u>     | <u>32.92</u>       |

## Schedule of Investments (continued)

### Robeco Sustainable Healthy Living

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Virgin Islands, British</i>  |          |                            |                           |                      |
| Nomad Foods Ltd.  | USD      | 575,320                    | 8,846,535                 | 2.89                 |
|   |          |                            | <u>8,846,535</u>          | <u>2.89</u>          |
| Total Equities  |          |                            | <u>298,568,227</u>        | <u>97.51</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>298,568,227</u>        | <u>97.51</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>298,568,227</u></b> | <b><u>97.51</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>7,153,658</u></b>   | <b><u>2.34</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>465,840</u></b>     | <b><u>0.15</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>306,187,725</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Sustainable Water As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 8,550,000                  | 24,081,858             | 0.82               |
|   |          |                            | <u>24,081,858</u>      | <u>0.82</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| China Lesso Group Holdings Ltd.   | HKD      | 12,492,000                 | 4,657,862              | 0.16               |
|   |          |                            | <u>4,657,862</u>       | <u>0.16</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 18,560,000                 | 57,892,000             | 1.98               |
|   |          |                            | <u>57,892,000</u>      | <u>1.98</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kemira OYJ  | EUR      | 251,219                    | 5,717,744              | 0.20               |
| Valmet OYJ  | EUR      | 1,613,000                  | 43,050,970             | 1.47               |
|   |          |                            | <u>48,768,714</u>      | <u>1.67</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Sartorius Stedim Biotech  | EUR      | 181,000                    | 27,747,300             | 0.95               |
| Veolia Environnement SA   | EUR      | 4,422,000                  | 123,462,240            | 4.22               |
|   |          |                            | <u>151,209,540</u>     | <u>5.17</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Pentair plc   | USD      | 1,176,000                  | 84,127,753             | 2.87               |
|   |          |                            | <u>84,127,753</u>      | <u>2.87</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Industrie De Nora SpA   | EUR      | 622,000                    | 6,966,400              | 0.24               |
|   |          |                            | <u>6,966,400</u>       | <u>0.24</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Daiseki Co. Ltd.  | JPY      | 100,000                    | 2,169,352              | 0.07               |
| Kitz Corp.  | JPY      | 660,000                    | 4,352,742              | 0.15               |
| Kurita Water Industries Ltd.  | JPY      | 590,000                    | 23,336,256             | 0.80               |
| METAWATER Co. Ltd.  | JPY      | 535,000                    | 6,045,068              | 0.21               |
| Rinnai Corp.  | JPY      | 1,520,000                  | 32,268,824             | 1.10               |
| Sekisui Chemical Co. Ltd.   | JPY      | 1,010,000                  | 13,040,823             | 0.45               |
|   |          |                            | <u>81,213,065</u>      | <u>2.78</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Water As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Ferguson plc  | USD      | 435,000                    | 78,598,320             | 2.69               |
|   |          |                            | <u>78,598,320</u>      | <u>2.69</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Aalberts NV   | EUR      | 1,238,000                  | 46,944,960             | 1.61               |
| Arcadis NV  | EUR      | 565,000                    | 33,419,750             | 1.14               |
| Ariston Holding NV  | EUR      | 1,900,000                  | 7,337,800              | 0.25               |
|   |          |                            | <u>87,702,510</u>      | <u>3.00</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Bravida Holding AB, Reg. S, 144A  | SEK      | 2,640,000                  | 18,282,215             | 0.62               |
| Nibe Industrier AB 'B'  | SEK      | 3,094,000                  | 12,250,554             | 0.42               |
| Norva24 Group AB  | SEK      | 3,000,000                  | 7,638,735              | 0.26               |
|   |          |                            | <u>38,171,504</u>      | <u>1.30</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Belimo Holding AG   | CHF      | 32,559                     | 15,233,593             | 0.52               |
| Geberit AG  | CHF      | 105,222                    | 57,993,265             | 1.98               |
| Georg Fischer AG  | CHF      | 795,967                    | 49,795,741             | 1.70               |
| Sika AG   | CHF      | 173,785                    | 46,411,258             | 1.59               |
|   |          |                            | <u>169,433,857</u>     | <u>5.79</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Genuit Group plc  | GBP      | 489,444                    | 2,490,989              | 0.09               |
| Halma plc   | GBP      | 1,920,000                  | 61,279,746             | 2.09               |
| IMI plc   | GBP      | 2,200,000                  | 45,772,981             | 1.56               |
| Marlowe plc   | GBP      | 1,050,000                  | 5,325,320              | 0.18               |
| Severn Trent plc  | GBP      | 1,476,000                  | 41,433,465             | 1.42               |
| Spirax Group plc  | GBP      | 301,000                    | 30,105,808             | 1.03               |
| United Utilities Group plc  | GBP      | 1,808,000                  | 20,953,816             | 0.72               |
| Victorian Plumbing Group plc  | GBP      | 3,300,000                  | 3,612,018              | 0.12               |
| Weir Group plc (The)  | GBP      | 1,800,000                  | 42,121,333             | 1.44               |
|   |          |                            | <u>253,095,476</u>     | <u>8.65</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| A O Smith Corp.   | USD      | 891,000                    | 67,987,851             | 2.32               |
| AECOM   | USD      | 634,000                    | 52,139,734             | 1.78               |
| Agilent Technologies, Inc.  | USD      | 1,000,000                  | 120,951,714            | 4.13               |
| American States Water Co.   | USD      | 338,721                    | 22,935,370             | 0.78               |
| American Water Works Co., Inc.  | USD      | 713,000                    | 85,925,896             | 2.94               |
| API Group Corp.   | USD      | 770,000                    | 27,035,316             | 0.92               |



## Schedule of Investments (continued)

### Robeco Sustainable Water

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Applied Industrial Technologies, Inc.   | USD      | 154,600                    | 27,984,511             | 0.96               |
| Autodesk, Inc.  | USD      | 198,000                    | 45,715,045             | 1.56               |
| Avantor, Inc.   | USD      | 5,877,000                  | 116,251,364            | 3.97               |
| Bentley Systems, Inc. 'B'   | USD      | 351,000                    | 16,165,486             | 0.55               |
| CECO Environmental Corp.  | USD      | 553,141                    | 14,889,776             | 0.51               |
| Cintas Corp.  | USD      | 53,653                     | 35,055,796             | 1.20               |
| Clean Harbors, Inc.   | USD      | 268,000                    | 56,550,688             | 1.93               |
| Core & Main, Inc. 'A'   | USD      | 1,364,000                  | 62,285,197             | 2.13               |
| Danaher Corp.   | USD      | 240,000                    | 55,949,615             | 1.91               |
| Dover Corp.   | USD      | 284,000                    | 47,816,934             | 1.64               |
| Ecolab, Inc.  | USD      | 355,000                    | 78,833,683             | 2.70               |
| Energy Recovery, Inc.   | USD      | 605,580                    | 7,509,361              | 0.26               |
| Federal Signal Corp.  | USD      | 320,000                    | 24,981,945             | 0.85               |
| Fortune Brands Innovations, Inc.  | USD      | 887,000                    | 53,745,537             | 1.84               |
| Franklin Electric Co., Inc.   | USD      | 202,000                    | 18,154,084             | 0.62               |
| Gorman-Rupp Co. (The)   | USD      | 210,000                    | 7,193,002              | 0.25               |
| ICF International, Inc.   | USD      | 128,000                    | 17,730,702             | 0.61               |
| IDEX Corp.  | USD      | 330,000                    | 61,951,014             | 2.12               |
| Ingersoll Rand, Inc.  | USD      | 510,000                    | 43,226,872             | 1.48               |
| Lindsay Corp.   | USD      | 126,000                    | 14,446,354             | 0.49               |
| Masco Corp.   | USD      | 436,049                    | 27,125,157             | 0.93               |
| Mettler-Toledo International, Inc.  | USD      | 24,000                     | 31,296,627             | 1.07               |
| Mueller Water Products, Inc. 'A'  | USD      | 500,000                    | 8,360,159              | 0.29               |
| Resideo Technologies, Inc.  | USD      | 930,000                    | 16,972,988             | 0.58               |
| Roper Technologies, Inc.  | USD      | 67,000                     | 35,236,967             | 1.20               |
| SPX Technologies, Inc.  | USD      | 93,000                     | 12,334,052             | 0.42               |
| Stericycle, Inc.  | USD      | 1,217,000                  | 66,008,126             | 2.26               |
| Tetra Tech, Inc.  | USD      | 276,000                    | 52,658,250             | 1.80               |
| Thermo Fisher Scientific, Inc.  | USD      | 94,000                     | 48,501,982             | 1.66               |
| Valmont Industries, Inc.  | USD      | 134,000                    | 34,314,252             | 1.17               |
| Veralto Corp.   | USD      | 1,274,000                  | 113,486,148            | 3.88               |
| Waters Corp.  | USD      | 197,000                    | 53,327,399             | 1.82               |
| Watts Water Technologies, Inc. 'A'  | USD      | 63,500                     | 10,864,469             | 0.37               |
| Xylem, Inc.   | USD      | 827,000                    | 104,656,878            | 3.58               |
|   |          |                            | <u>1,798,556,301</u>   | <u>61.48</u>       |
| Total Equities  |          |                            | <u>2,884,475,160</u>   | <u>98.60</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>2,884,475,160</u>   | <u>98.60</u>       |

## Schedule of Investments (continued)

### Robeco Sustainable Water As at 30 June 2024

| Investments                       | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|----------|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>          |          |                            | <b>2,884,475,160</b>   | <b>98.60</b>       |
| <b>Fair value Adjustment</b>      |          |                            | <b>187,091</b>         | <b>0.01</b>        |
| <b>Cash</b>                       |          |                            | <b>44,470,332</b>      | <b>1.52</b>        |
| <b>Other assets/(liabilities)</b> |          |                            | <b>(3,673,584)</b>     | <b>(0.13)</b>      |
| <b>Total net assets</b>           |          |                            | <b>2,925,458,999</b>   | <b>100.00</b>      |

### Robeco Sustainable Water As at 30 June 2024

#### 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   | 2,684,363           | EUR              | 2,504,496   | 03/07/2024       | HSBC          | 44                               | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |               | <b>44</b>                        | <b>–</b>           |
| EUR   | 73,652,468          | USD              | 80,000,000  | 03/07/2024       | Rabobank      | (988,393)                        | (0.04)             |
| GBP   | 709,189             | EUR              | 837,539     | 02/07/2024       | Deutsche Bank | (1,069)                          | –                  |
| JPY   | 11,649,738,280      | EUR              | 68,498,003  | 03/07/2024       | Rabobank      | (917,611)                        | (0.03)             |
| USD   | 3,274,380           | EUR              | 3,057,117   | 02/07/2024       | HSBC          | (1,946)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |               | <b>(1,909,019)</b>               | <b>(0.07)</b>      |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |               | <b>(1,908,975)</b>               | <b>(0.07)</b>      |

## Schedule of Investments (continued)

### Robeco Global Gender Equality As at 30 June 2024

| Investments   | Currency | Quantity/<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 Ltd.  | AUD      | 53,062                     | 707,922                | 0.86               |
|   |          |                            | <u>707,922</u>         | <u>0.86</u>        |
| <i>France</i>   |          |                            |                        |                    |
| L'Oreal SA  | EUR      | 4,333                      | 1,776,747              | 2.16               |
| Schneider Electric SE   | EUR      | 7,613                      | 1,707,596              | 2.08               |
|   |          |                            | <u>3,484,343</u>       | <u>4.24</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 6,965                      | 1,807,417              | 2.20               |
| Deutsche Boerse AG  | EUR      | 3,990                      | 762,489                | 0.93               |
| Deutsche Telekom AG   | EUR      | 54,616                     | 1,282,384              | 1.56               |
| Infineon Technologies AG  | EUR      | 30,630                     | 1,050,762              | 1.28               |
| Puma SE   | EUR      | 21,032                     | 901,642                | 1.10               |
| SAP SE  | EUR      | 10,559                     | 2,001,142              | 2.43               |
|   |          |                            | <u>7,805,836</u>       | <u>9.50</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 5,078                      | 1,437,570              | 1.75               |
| Linde plc   | USD      | 4,166                      | 1,705,699              | 2.07               |
| Trane Technologies plc  | USD      | 2,137                      | 655,865                | 0.80               |
|   |          |                            | <u>3,799,134</u>       | <u>4.62</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 9,223                      | 1,419,916              | 1.73               |
|   |          |                            | <u>1,419,916</u>       | <u>1.73</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA   | EUR      | 107,350                    | 372,612                | 0.45               |
|   |          |                            | <u>372,612</u>         | <u>0.45</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Bridgestone Corp.   | JPY      | 40,900                     | 1,499,810              | 1.82               |
| Sekisui House Ltd.  | JPY      | 57,900                     | 1,196,611              | 1.46               |
| Sony Group Corp.  | JPY      | 8,400                      | 664,587                | 0.81               |
|   |          |                            | <u>3,361,008</u>       | <u>4.09</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke KPN NV  | EUR      | 358,134                    | 1,282,120              | 1.56               |

## Schedule of Investments (continued)

### Robeco Global Gender Equality

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 1,282,120              | 1.56               |
| <i>South Korea</i>  |          |                            |                        |                    |
| KB Financial Group, Inc.  | KRW      | 30,461                     | 1,620,855              | 1.97               |
|   |          |                            | 1,620,855              | 1.97               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 18,509                     | 2,697,421              | 3.28               |
| Haleon plc  | GBP      | 239,542                    | 911,452                | 1.11               |
| RELX plc  | GBP      | 39,604                     | 1,699,844              | 2.07               |
| Unilever plc  | GBP      | 40,599                     | 2,080,622              | 2.53               |
|   |          |                            | 7,389,339              | 8.99               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 10,134                     | 1,621,818              | 1.97               |
| Adobe, Inc.   | USD      | 2,475                      | 1,282,913              | 1.56               |
| Alphabet, Inc. 'A'  | USD      | 30,209                     | 5,134,191              | 6.25               |
| Amazon.com, Inc.  | USD      | 8,973                      | 1,617,945              | 1.97               |
| Bank of America Corp.   | USD      | 43,255                     | 1,605,086              | 1.95               |
| Capital One Financial Corp.   | USD      | 8,384                      | 1,083,056              | 1.32               |
| CBRE Group, Inc. 'A'  | USD      | 7,302                      | 607,120                | 0.74               |
| Deere & Co.   | USD      | 2,231                      | 777,764                | 0.95               |
| Eli Lilly & Co.   | USD      | 2,773                      | 2,342,541              | 2.85               |
| Hewlett Packard Enterprise Co.  | USD      | 60,641                     | 1,197,826              | 1.46               |
| Hologic, Inc.   | USD      | 22,964                     | 1,590,928              | 1.94               |
| Home Depot, Inc. (The)  | USD      | 4,591                      | 1,474,603              | 1.79               |
| Mastercard, Inc. 'A'  | USD      | 5,690                      | 2,342,151              | 2.85               |
| Merck & Co., Inc.   | USD      | 6,642                      | 767,231                | 0.93               |
| Microsoft Corp.   | USD      | 14,678                     | 6,121,140              | 7.45               |
| Motorola Solutions, Inc.  | USD      | 3,240                      | 1,167,065              | 1.42               |
| Nasdaq, Inc.  | USD      | 15,409                     | 866,383                | 1.05               |
| NVIDIA Corp.  | USD      | 51,959                     | 5,989,284              | 7.29               |
| Procter & Gamble Co. (The)  | USD      | 11,571                     | 1,780,536              | 2.17               |
| Reinsurance Group of America, Inc.  | USD      | 8,292                      | 1,588,149              | 1.93               |
| S&P Global, Inc.  | USD      | 3,229                      | 1,343,722              | 1.63               |
| Stanley Black & Decker, Inc.  | USD      | 7,915                      | 589,997                | 0.72               |
| Thermo Fisher Scientific, Inc.  | USD      | 3,018                      | 1,557,223              | 1.89               |
| Travelers Cos., Inc. (The)  | USD      | 3,999                      | 758,719                | 0.92               |
| Union Pacific Corp.   | USD      | 1,977                      | 417,370                | 0.51               |
| UnitedHealth Group, Inc.  | USD      | 3,431                      | 1,630,297              | 1.98               |
| Visa, Inc. 'A'  | USD      | 7,905                      | 1,935,923              | 2.36               |

## Schedule of Investments (continued)

### Robeco Global Gender Equality

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 49,190,981             | 59.85              |
| Total Equities  |          |                            | 80,434,066             | 97.86              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 80,434,066             | 97.86              |
| <b>Total Investments</b>  |          |                            | <b>80,434,066</b>      | <b>97.86</b>       |
| <b>Cash</b>   |          |                            | <b>1,455,005</b>       | <b>1.77</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>303,654</b>         | <b>0.37</b>        |
| <b>Total net assets</b>   |          |                            | <b>82,192,725</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Next Digital Billion As at 30 June 2024

| 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      | 100,000                    | 40,090                 | 0.43               |
|   |          |                            | <u>40,090</u>          | <u>0.43</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| LWSA SA, Reg. S, 144A   | BRL      | 85,000                     | 61,977                 | 0.66               |
|   |          |                            | <u>61,977</u>          | <u>0.66</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Afya Ltd. 'A'   | USD      | 3,500                      | 61,775                 | 0.66               |
| Alibaba Group Holding Ltd.  | HKD      | 28,000                     | 252,837                | 2.69               |
| ATRenew, Inc., ADR  | USD      | 28,000                     | 66,360                 | 0.71               |
| Baidu, Inc. 'A'   | HKD      | 28,000                     | 305,736                | 3.25               |
| ESR Group Ltd., Reg. S, 144A  | HKD      | 170,000                    | 223,403                | 2.37               |
| GDS Holdings Ltd. 'A'   | HKD      | 98,000                     | 117,112                | 1.24               |
| Grab Holdings Ltd. 'A'  | USD      | 100,000                    | 355,000                | 3.77               |
| JD Health International, Inc., Reg. S, 144A   | HKD      | 10,000                     | 27,218                 | 0.29               |
| Kanzhun Ltd., ADR   | USD      | 10,000                     | 188,100                | 2.00               |
| KE Holdings, Inc., ADR  | USD      | 13,000                     | 183,950                | 1.95               |
| Linklogis, Inc., Reg. S 'B', 144A   | HKD      | 424,500                    | 117,986                | 1.25               |
| Meituan, Reg. S 'B', 144A   | HKD      | 15,000                     | 213,451                | 2.27               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 2,100                      | 163,233                | 1.73               |
| NU Holdings Ltd. 'A'  | USD      | 38,000                     | 489,820                | 5.20               |
| Pagseguro Digital Ltd. 'A'  | USD      | 22,000                     | 257,180                | 2.73               |
| PDD Holdings, Inc., ADR   | USD      | 450                        | 59,828                 | 0.64               |
| Sea Ltd., ADR   | USD      | 6,800                      | 485,656                | 5.16               |
| StoneCo Ltd. 'A'  | USD      | 19,000                     | 227,810                | 2.42               |
| Tencent Holdings Ltd.   | HKD      | 3,000                      | 143,095                | 1.52               |
| XP, Inc. 'A'  | USD      | 5,000                      | 87,950                 | 0.93               |
| Zenvia, Inc. 'A'  | USD      | 15,683                     | 40,619                 | 0.43               |
| Zhihu, Inc., ADR  | USD      | 7,000                      | 19,110                 | 0.20               |
|   |          |                            | <u>4,087,229</u>       | <u>43.41</u>       |
| <i>China</i>  |          |                            |                        |                    |
| East Money Information Co. Ltd. 'A'   | CNY      | 48,000                     | 69,760                 | 0.74               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 16,800                     | 176,970                | 1.88               |
| Venustech Group, Inc. 'A'   | CNY      | 36,000                     | 85,515                 | 0.91               |
|   |          |                            | <u>332,245</u>         | <u>3.53</u>        |
| <i>Egypt</i>  |          |                            |                        |                    |
| Fawry for Banking & Payment Technology Services SAE   | EGP      | 300,000                    | 40,600                 | 0.43               |
|   |          |                            | <u>40,600</u>          | <u>0.43</u>        |

## Schedule of Investments (continued)

### Robeco Next Digital Billion

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Bajaj Finance Ltd.  | INR      | 2,300                      | 196,262                | 2.09               |
| FSN E-Commerce Ventures Ltd.  | INR      | 25,000                     | 52,898                 | 0.56               |
| Kotak Mahindra Bank Ltd.  | INR      | 14,000                     | 302,623                | 3.21               |
| Reliance Industries Ltd.  | INR      | 11,000                     | 412,997                | 4.39               |
| Zomato Ltd.   | INR      | 42,000                     | 101,016                | 1.07               |
|   |          |                            | <u>1,065,796</u>       | <u>11.32</u>       |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bukalapak.com PT Tbk.   | IDR      | 4,500,000                  | 38,198                 | 0.40               |
|   |          |                            | <u>38,198</u>          | <u>0.40</u>        |
| <i>Kazakhstan</i>   |          |                            |                        |                    |
| Kaspi.KZ JSC, Reg. S, ADR   | USD      | 2,600                      | 335,426                | 3.56               |
|   |          |                            | <u>335,426</u>         | <u>3.56</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Globant SA  | USD      | 1,500                      | 267,390                | 2.84               |
|   |          |                            | <u>267,390</u>         | <u>2.84</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| MakeMyTrip Ltd.   | USD      | 300                        | 25,230                 | 0.27               |
|   |          |                            | <u>25,230</u>          | <u>0.27</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Prosus NV   | EUR      | 13,700                     | 488,356                | 5.19               |
|   |          |                            | <u>488,356</u>         | <u>5.19</u>        |
| <i>Pakistan</i>   |          |                            |                        |                    |
| Systems Ltd.  | PKR      | 32,995                     | 49,593                 | 0.53               |
|   |          |                            | <u>49,593</u>          | <u>0.53</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| PLDT, Inc.  | PHP      | 10,000                     | 245,184                | 2.60               |
|   |          |                            | <u>245,184</u>         | <u>2.60</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Karoo0000 Ltd.  | USD      | 3,100                      | 88,970                 | 0.94               |
|   |          |                            | <u>88,970</u>          | <u>0.94</u>        |

## Schedule of Investments (continued)

### Robeco Next Digital Billion As at 30 June 2024

| 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</i>  |          |                            |                         |                      |
| SK Hynix, Inc.  | KRW      | 2,000                      | 343,625                 | 3.65                 |
|   |          |                            | <u>343,625</u>          | <u>3.65</u>          |
| <i>Sweden</i>   |          |                            |                         |                      |
| VEF AB  | SEK      | 428,828                    | 97,993                  | 1.04                 |
|   |          |                            | <u>97,993</u>           | <u>1.04</u>          |
| <i>Taiwan</i>   |          |                            |                         |                      |
| MediaTek, Inc.  | TWD      | 6,000                      | 258,928                 | 2.75                 |
|   |          |                            | <u>258,928</u>          | <u>2.75</u>          |
| <i>United Kingdom</i>   |          |                            |                         |                      |
| Airtel Africa plc, Reg. S, 144A   | GBP      | 250,000                    | 379,546                 | 4.03                 |
| Endava plc, ADR   | USD      | 5,000                      | 146,200                 | 1.55                 |
|   |          |                            | <u>525,746</u>          | <u>5.58</u>          |
| <i>United States of America</i>   |          |                            |                         |                      |
| EPAM Systems, Inc.  | USD      | 760                        | 142,964                 | 1.52                 |
| MercadoLibre, Inc.  | USD      | 200                        | 328,680                 | 3.49                 |
| Remitly Global, Inc.  | USD      | 15,000                     | 181,800                 | 1.93                 |
|   |          |                            | <u>653,444</u>          | <u>6.94</u>          |
| <i>Vietnam</i>  |          |                            |                         |                      |
| FPT Corp.   | VND      | 23,000                     | 117,914                 | 1.25                 |
| Vietnam Technological & Commercial Joint Stock Bank   | VND      | 117,000                    | 107,325                 | 1.14                 |
|   |          |                            | <u>225,239</u>          | <u>2.39</u>          |
| Total Equities  |          |                            | <u>9,271,259</u>        | <u>98.46</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>9,271,259</u>        | <u>98.46</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>9,271,259</u></b> | <b><u>98.46</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>845</u></b>       | <b><u>0.01</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>121,893</u></b>   | <b><u>1.29</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>21,814</u></b>    | <b><u>0.24</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>9,415,811</u></b> | <b><u>100.00</u></b> |

\* Security is valued at its fair value under the direction of the Board of Directors.



## Schedule of Investments (continued)

### Robeco Biodiversity Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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>   |          |                            |                        |                    |
| Dexco SA  | BRL      | 35,000                     | 38,569                 | 0.76               |
|   |          |                            | <u>38,569</u>          | <u>0.76</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 2,802                      | 101,180                | 2.01               |
| Danone SA   | EUR      | 3,836                      | 218,959                | 4.34               |
| Derichebourg SA   | EUR      | 19,616                     | 83,368                 | 1.65               |
| Kering SA   | EUR      | 518                        | 175,343                | 3.48               |
| L'Oreal SA  | EUR      | 337                        | 138,187                | 2.74               |
| Veolia Environnement SA   | EUR      | 8,615                      | 240,531                | 4.77               |
|   |          |                            | <u>957,568</u>         | <u>18.99</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Beiersdorf AG   | EUR      | 1,128                      | 154,028                | 3.06               |
|   |          |                            | <u>154,028</u>         | <u>3.06</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hitachi Zosen Corp.   | JPY      | 8,800                      | 53,698                 | 1.07               |
| METAWATER Co. Ltd.  | JPY      | 7,100                      | 80,224                 | 1.59               |
| NGK Insulators Ltd.   | JPY      | 2,400                      | 28,677                 | 0.57               |
| Ryohin Keikaku Co. Ltd.   | JPY      | 3,100                      | 48,082                 | 0.95               |
| Takuma Co. Ltd.   | JPY      | 13,200                     | 126,563                | 2.51               |
|   |          |                            | <u>337,244</u>         | <u>6.69</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| L'Occitane International SA   | HKD      | 17,500                     | 69,435                 | 1.38               |
|   |          |                            | <u>69,435</u>          | <u>1.38</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Arcadis NV  | EUR      | 1,936                      | 114,514                | 2.27               |
| Corbion NV  | EUR      | 1,400                      | 26,222                 | 0.52               |
| Signify NV, Reg. S, 144A  | EUR      | 7,550                      | 175,915                | 3.49               |
|   |          |                            | <u>316,651</u>         | <u>6.28</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Leroy Seafood Group ASA   | NOK      | 34,893                     | 132,277                | 2.62               |
| TOMRA Systems ASA   | NOK      | 16,377                     | 182,836                | 3.63               |
|   |          |                            | <u>315,113</u>         | <u>6.25</u>        |

## Schedule of Investments (continued)

### Robeco Biodiversity Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Sappi Ltd.  | ZAR      | 9,473                      | 23,496                 | 0.47               |
|   |          |                            | <u>23,496</u>          | <u>0.47</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Axfood AB   | SEK      | 5,136                      | 125,979                | 2.50               |
|   |          |                            | <u>125,979</u>         | <u>2.50</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Sika AG   | CHF      | 737                        | 196,824                | 3.90               |
|   |          |                            | <u>196,824</u>         | <u>3.90</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Cranswick plc   | GBP      | 3,496                      | 183,287                | 3.64               |
| DS Smith plc  | GBP      | 18,685                     | 92,782                 | 1.84               |
| Renewi plc  | GBP      | 5,202                      | 40,740                 | 0.81               |
| Unilever plc  | EUR      | 3,325                      | 170,506                | 3.38               |
|   |          |                            | <u>487,315</u>         | <u>9.67</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AECOM   | USD      | 2,399                      | 197,292                | 3.91               |
| Agilent Technologies, Inc.  | USD      | 1,046                      | 126,515                | 2.51               |
| Avery Dennison Corp.  | USD      | 881                        | 179,735                | 3.57               |
| Campbell Soup Co.   | USD      | 2,379                      | 100,310                | 1.99               |
| Colgate-Palmolive Co.   | USD      | 1,407                      | 127,395                | 2.53               |
| Darling Ingredients, Inc.   | USD      | 2,552                      | 87,507                 | 1.74               |
| Donaldson Co., Inc.   | USD      | 720                        | 48,074                 | 0.95               |
| Kimberly-Clark Corp.  | USD      | 445                        | 57,382                 | 1.14               |
| Sensient Technologies Corp.   | USD      | 2,640                      | 182,749                | 3.63               |
| Sprouts Farmers Market, Inc.  | USD      | 961                        | 75,015                 | 1.49               |
| Trimble, Inc.   | USD      | 700                        | 36,523                 | 0.72               |
| Valmont Industries, Inc.  | USD      | 805                        | 206,142                | 4.09               |
| VF Corp.  | USD      | 6,002                      | 75,603                 | 1.50               |
| Williams-Sonoma, Inc.   | USD      | 481                        | 126,727                | 2.51               |
| Zebra Technologies Corp. 'A'  | USD      | 504                        | 145,277                | 2.88               |
|   |          |                            | <u>1,772,246</u>       | <u>35.16</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Nomad Foods Ltd.  | USD      | 2,785                      | 42,824                 | 0.85               |
|   |          |                            | <u>42,824</u>          | <u>0.85</u>        |
| Total Equities  |          |                            | <u>4,837,292</u>       | <u>95.96</u>       |

## Schedule of Investments (continued)

### Robeco Biodiversity Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Virgin Islands, British (continued)</i>  |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 4,837,292              | 95.96              |
| <b>Total Investments</b>  |          |                            | <b>4,837,292</b>       | <b>95.96</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>1,127</b>           | <b>0.02</b>        |
| <b>Cash</b>   |          |                            | <b>170,182</b>         | <b>3.38</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>32,488</b>          | <b>0.64</b>        |
| <b>Total net assets</b>   |          |                            | <b>5,041,089</b>       | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Net Zero 2050 Climate Equities As at 30 June 2024

| Investments   | Currency | Quantity/<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      | 25,468                     | 3,248,455              | 2.42               |
|   |          |                            | <u>3,248,455</u>       | <u>2.42</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 165,555                    | 4,498,626              | 3.34               |
| NexGen Energy Ltd.  | CAD      | 218,762                    | 1,423,081              | 1.06               |
|   |          |                            | <u>5,921,707</u>       | <u>4.40</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 123,000                    | 3,410,305              | 2.54               |
|   |          |                            | <u>3,410,305</u>       | <u>2.54</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novonosis (Novozymes) B 'B'   | DKK      | 63,163                     | 3,608,975              | 2.68               |
|   |          |                            | <u>3,608,975</u>       | <u>2.68</u>        |
| <i>Faroe Islands</i>  |          |                            |                        |                    |
| Bakkafrost P/F  | NOK      | 15,373                     | 730,158                | 0.54               |
|   |          |                            | <u>730,158</u>         | <u>0.54</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Schneider Electric SE   | EUR      | 21,737                     | 4,875,609              | 3.62               |
|   |          |                            | <u>4,875,609</u>       | <u>3.62</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 72,065                     | 2,472,190              | 1.84               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 4,715                      | 2,201,905              | 1.63               |
|   |          |                            | <u>4,674,095</u>       | <u>3.47</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Aon plc 'A'   | USD      | 9,091                      | 2,490,260              | 1.85               |
| Linde plc   | USD      | 8,006                      | 3,277,922              | 2.44               |
| Trane Technologies plc  | USD      | 9,742                      | 2,989,910              | 2.22               |
|   |          |                            | <u>8,758,092</u>       | <u>6.51</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Keyence Corp.   | JPY      | 7,400                      | 3,028,218              | 2.25               |
| Shimano, Inc.   | JPY      | 22,200                     | 3,199,267              | 2.38               |
|   |          |                            | <u>6,227,485</u>       | <u>4.63</u>        |

## Schedule of Investments (continued)

### Robeco Net Zero 2050 Climate Equities

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                           |                      |
| RELX plc  | GBP      | 91,579                     | 3,930,664                 | 2.92                 |
|   |          |                            | <u>3,930,664</u>          | <u>2.92</u>          |
| <i>United States of America</i>   |          |                            |                           |                      |
| AbbVie, Inc.  | USD      | 17,133                     | 2,741,920                 | 2.04                 |
| Alphabet, Inc. 'A'  | USD      | 27,533                     | 4,679,390                 | 3.48                 |
| Apple, Inc.   | USD      | 16,904                     | 3,321,969                 | 2.47                 |
| Aspen Technology, Inc.  | USD      | 16,517                     | 3,061,135                 | 2.27                 |
| Carlisle Cos., Inc.   | USD      | 6,301                      | 2,382,298                 | 1.77                 |
| Chart Industries, Inc.  | USD      | 18,578                     | 2,502,028                 | 1.86                 |
| Cheniere Energy, Inc.   | USD      | 2,500                      | 407,814                   | 0.30                 |
| Hannon Armstrong Sustainable Infrastructure Capital, Inc., REIT   | USD      | 151,955                    | 4,196,751                 | 3.12                 |
| Intercontinental Exchange, Inc.   | USD      | 36,541                     | 4,667,224                 | 3.47                 |
| Microsoft Corp.   | USD      | 19,053                     | 7,945,639                 | 5.90                 |
| NVIDIA Corp.  | USD      | 84,501                     | 9,740,381                 | 7.24                 |
| Power Integrations, Inc.  | USD      | 44,105                     | 2,888,482                 | 2.15                 |
| PTC, Inc.   | USD      | 19,626                     | 3,326,760                 | 2.47                 |
| QUALCOMM, Inc.  | USD      | 14,836                     | 2,757,205                 | 2.05                 |
| Quanta Services, Inc.   | USD      | 11,238                     | 2,664,300                 | 1.98                 |
| Sprouts Farmers Market, Inc.  | USD      | 64,763                     | 5,055,351                 | 3.76                 |
| Tesla, Inc.   | USD      | 19,889                     | 3,672,158                 | 2.73                 |
| Tetra Tech, Inc.  | USD      | 23,572                     | 4,497,320                 | 3.34                 |
| Thermo Fisher Scientific, Inc.  | USD      | 7,345                      | 3,789,862                 | 2.81                 |
| TopBuild Corp.  | USD      | 11,385                     | 4,092,651                 | 3.04                 |
| UnitedHealth Group, Inc.  | USD      | 6,939                      | 3,297,182                 | 2.45                 |
| Vontier Corp.   | USD      | 97,679                     | 3,481,538                 | 2.59                 |
| Weyerhaeuser Co., REIT  | USD      | 42,008                     | 1,112,766                 | 0.83                 |
|   |          |                            | <u>86,282,124</u>         | <u>64.12</u>         |
| Total Equities  |          |                            | <u>131,667,669</u>        | <u>97.85</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>131,667,669</u>        | <u>97.85</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>131,667,669</u></b> | <b><u>97.85</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>9,437</u></b>       | <b><u>0.01</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>3,572,686</u></b>   | <b><u>2.66</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(689,370)</u></b>   | <b><u>(0.52)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>134,560,422</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Net Zero 2050 Climate Equities

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD   | 124,147          | USD           | 82,595      | 03/07/2024    | Citibank     | 297                        | –               |
| CAD   | 244,913          | USD           | 178,908     | 03/07/2024    | Barclays     | 75                         | –               |
| CHF   | 2,926,760        | USD           | 3,253,295   | 03/07/2024    | HSBC         | 3,841                      | –               |
| DKK   | 1,042,278        | USD           | 149,554     | 03/07/2024    | HSBC         | 229                        | –               |
| EUR   | 310,872          | USD           | 332,652     | 03/07/2024    | Barclays     | 504                        | –               |
| EUR   | 245,860          | USD           | 262,981     | 03/07/2024    | HSBC         | 496                        | –               |
| GBP   | 1,306,853        | USD           | 1,651,074   | 01/07/2024    | J.P. Morgan  | 857                        | –               |
| USD   | 4,365,481        | CAD           | 5,953,889   | 03/07/2024    | HSBC         | 13,281                     | 0.01            |
| USD   | 3,944,358        | DKK           | 27,075,393  | 03/07/2024    | J.P. Morgan  | 49,440                     | 0.04            |
| USD   | 938,409          | EUR           | 874,841     | 03/07/2024    | HSBC         | 704                        | –               |
| USD   | 266,567          | EUR           | 245,620     | 03/07/2024    | J.P. Morgan  | 3,090                      | –               |
| USD   | 777,347          | GBP           | 610,409     | 03/07/2024    | Barclays     | 5,340                      | –               |
| USD   | 441,027          | GBP           | 348,821     | 03/07/2024    | HSBC         | 75                         | –               |
| USD   | 500,289          | JPY           | 79,284,954  | 03/07/2024    | Citibank     | 6,841                      | 0.01            |
| USD   | 382,819          | JPY           | 59,872,948  | 03/07/2024    | HSBC         | 9,850                      | 0.01            |
| USD   | 654,876          | JPY           | 101,160,008 | 03/07/2024    | J.P. Morgan  | 24,175                     | 0.02            |
| USD   | 1,345,117        | NOK           | 14,090,653  | 03/07/2024    | HSBC         | 20,252                     | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>139,347</b>             | <b>0.10</b>     |
| CHF   | 493,715          | USD           | 553,801     | 03/07/2024    | HSBC         | (4,020)                    | –               |
| EUR   | 49,196           | USD           | 53,586      | 03/07/2024    | HSBC         | (800)                      | –               |
| EUR   | 2,306,701        | USD           | 2,506,351   | 03/07/2024    | J.P. Morgan  | (31,752)                   | (0.02)          |
| GBP   | 141,562          | USD           | 179,089     | 03/07/2024    | HSBC         | (129)                      | –               |
| GBP   | 54,889           | USD           | 69,518      | 03/07/2024    | UBS          | (123)                      | –               |
| HKD   | 6,967,998        | USD           | 893,065     | 03/07/2024    | J.P. Morgan  | (514)                      | –               |
| JPY   | 247,514,771      | USD           | 1,578,459   | 03/07/2024    | HSBC         | (36,881)                   | (0.03)          |
| SEK   | 9,980,983        | USD           | 950,680     | 03/07/2024    | HSBC         | (7,614)                    | (0.01)          |
| SGD   | 572,585          | USD           | 424,381     | 03/07/2024    | HSBC         | (1,742)                    | –               |
| USD   | 1,483,714        | AUD           | 2,232,424   | 03/07/2024    | HSBC         | (6,759)                    | (0.01)          |
| USD   | 530,377          | HKD           | 4,141,140   | 03/07/2024    | Barclays     | (48)                       | –               |
| USD   | 3,402,611        | HKD           | 26,585,468  | 03/07/2024    | HSBC         | (2,478)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(92,860)</b>            | <b>(0.07)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>46,487</b>              | <b>0.03</b>     |

## Schedule of Investments (continued)

### Robeco Fashion Engagement As at 30 June 2024

| Investments   | Currency | Quantity/<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>   |          |                            |                        |                    |
| Lojas Renner SA   | BRL      | 6,400                      | 13,417                 | 0.35               |
|   |          |                            | <u>13,417</u>          | <u>0.35</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Shopify, Inc. 'A'   | CAD      | 834                        | 51,415                 | 1.33               |
|   |          |                            | <u>51,415</u>          | <u>1.33</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Proya Cosmetics Co. Ltd. 'A'  | CNY      | 5,300                      | 75,538                 | 1.96               |
|   |          |                            | <u>75,538</u>          | <u>1.96</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Pandora A/S   | DKK      | 786                        | 110,773                | 2.87               |
|   |          |                            | <u>110,773</u>         | <u>2.87</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Marimekko OYJ   | EUR      | 9,429                      | 134,458                | 3.48               |
|   |          |                            | <u>134,458</u>         | <u>3.48</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Bureau Veritas SA   | EUR      | 4,355                      | 112,620                | 2.92               |
| EssilorLuxottica SA   | EUR      | 789                        | 158,747                | 4.11               |
| Hermes International SCA  | EUR      | 82                         | 175,480                | 4.54               |
| Kering SA   | EUR      | 117                        | 39,604                 | 1.03               |
| L'Oreal SA  | EUR      | 271                        | 111,124                | 2.88               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 110                        | 78,496                 | 2.03               |
|   |          |                            | <u>676,071</u>         | <u>17.51</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Beiersdorf AG   | EUR      | 879                        | 120,028                | 3.11               |
| HUGO BOSS AG  | EUR      | 918                        | 38,345                 | 0.99               |
| Puma SE   | EUR      | 1,770                      | 75,880                 | 1.97               |
| Symrise AG 'A'  | EUR      | 1,054                      | 120,472                | 3.12               |
|   |          |                            | <u>354,725</u>         | <u>9.19</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Brunello Cucinelli SpA  | EUR      | 1,166                      | 109,021                | 2.82               |
| Intercos SpA  | EUR      | 2,400                      | 36,336                 | 0.94               |
| Moncler SpA   | EUR      | 1,344                      | 76,689                 | 1.99               |
| Prada SpA   | HKD      | 16,400                     | 114,461                | 2.96               |

## Schedule of Investments (continued)

### Robeco Fashion Engagement

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 336,507                | 8.71               |
| <i>Japan</i>  |          |                            |                        |                    |
| Shiseido Co. Ltd.   | JPY      | 500                        | 13,306                 | 0.34               |
|   |          |                            | 13,306                 | 0.34               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Birkenstock Holding plc   | USD      | 1,735                      | 88,082                 | 2.28               |
|   |          |                            | 88,082                 | 2.28               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| L'Occitane International SA   | HKD      | 10,250                     | 40,669                 | 1.05               |
|   |          |                            | 40,669                 | 1.05               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Ermenegildo Zegna NV  | USD      | 7,182                      | 79,342                 | 2.05               |
|   |          |                            | 79,342                 | 2.05               |
| <i>Spain</i>  |          |                            |                        |                    |
| Industria de Diseno Textil SA   | EUR      | 2,398                      | 111,171                | 2.88               |
|   |          |                            | 111,171                | 2.88               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Cie Financiere Richemont SA   | CHF      | 841                        | 122,472                | 3.17               |
| On Holding AG 'A'   | USD      | 2,611                      | 94,525                 | 2.45               |
|   |          |                            | 216,997                | 5.62               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Eclat Textile Co. Ltd.  | TWD      | 8,000                      | 121,717                | 3.15               |
|   |          |                            | 121,717                | 3.15               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| JD Sports Fashion plc   | GBP      | 86,874                     | 122,446                | 3.17               |
| Watches of Switzerland Group plc, 144A  | GBP      | 3,937                      | 19,225                 | 0.50               |
|   |          |                            | 141,671                | 3.67               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Cintas Corp.  | USD      | 203                        | 132,636                | 3.43               |
| Crocs, Inc.   | USD      | 394                        | 53,651                 | 1.39               |



## Schedule of Investments (continued)

### Robeco Fashion Engagement

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                         |                      |
| Deckers Outdoor Corp.   | USD      | 152                        | 137,279                 | 3.55                 |
| Etsy, Inc.  | USD      | 611                        | 33,624                  | 0.87                 |
| Levi Strauss & Co. 'A'  | USD      | 7,376                      | 132,689                 | 3.44                 |
| Lululemon Athletica, Inc.   | USD      | 212                        | 59,085                  | 1.53                 |
| MercadoLibre, Inc.  | USD      | 79                         | 121,137                 | 3.14                 |
| NIKE, Inc. 'B'  | USD      | 874                        | 61,463                  | 1.59                 |
| Ross Stores, Inc.   | USD      | 1,034                      | 140,202                 | 3.63                 |
| Silgan Holdings, Inc.   | USD      | 2,213                      | 87,405                  | 2.26                 |
| Winmark Corp.   | USD      | 190                        | 62,514                  | 1.62                 |
| Zebra Technologies Corp. 'A'  | USD      | 388                        | 111,840                 | 2.90                 |
|   |          |                            | <u>1,133,525</u>        | <u>29.35</u>         |
| Total Equities  |          |                            | <u>3,699,384</u>        | <u>95.79</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>3,699,384</u>        | <u>95.79</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>3,699,384</u></b> | <b><u>95.79</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>713</u></b>       | <b><u>0.02</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>164,933</u></b>   | <b><u>4.27</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(3,041)</u></b>   | <b><u>(0.08)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>3,861,989</u></b> | <b><u>100.00</u></b> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

## Schedule of Investments (continued)

### Robeco Gravis Digital Infrastructure Income As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Goodman Group, REIT   | AUD      | 10,088                     | 218,446                | 7.35               |
| NEXTDC Ltd.   | AUD      | 14,968                     | 164,438                | 5.53               |
|   |          |                            | <u>382,884</u>         | <u>12.88</u>       |
| <i>Belgium</i>  |          |                            |                        |                    |
| Montea NV, REIT   | EUR      | 996                        | 78,783                 | 2.65               |
| Warehouses De Pauw CVA, REIT  | EUR      | 3,039                      | 76,887                 | 2.59               |
|   |          |                            | <u>155,670</u>         | <u>5.24</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| SUNeVision Holdings Ltd.  | HKD      | 191,000                    | 57,979                 | 1.95               |
|   |          |                            | <u>57,979</u>          | <u>1.95</u>        |
| <i>France</i>   |          |                            |                        |                    |
| ARGAN SA, REIT  | EUR      | 915                        | 66,612                 | 2.24               |
|   |          |                            | <u>66,612</u>          | <u>2.24</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Infrastrutture Wireless Italiane SpA, Reg. S, 144A  | EUR      | 8,506                      | 82,933                 | 2.79               |
|   |          |                            | <u>82,933</u>          | <u>2.79</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| CRE Logistics REIT, Inc.  | JPY      | 68                         | 56,561                 | 1.91               |
| Mitsui Fudosan Logistics Park, Inc., REIT   | JPY      | 22                         | 55,319                 | 1.86               |
| Nippon Prologis REIT, Inc.  | JPY      | 38                         | 55,324                 | 1.86               |
|   |          |                            | <u>167,204</u>         | <u>5.63</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Digital Core REIT Management Pte. Ltd.  | USD      | 135,500                    | 72,065                 | 2.43               |
| Keppel DC REIT  | SGD      | 63,800                     | 79,064                 | 2.66               |
| Mapletree Logistics Trust, REIT   | SGD      | 59,300                     | 52,666                 | 1.77               |
|   |          |                            | <u>203,795</u>         | <u>6.86</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S, 144A  | EUR      | 2,658                      | 80,723                 | 2.72               |
|   |          |                            | <u>80,723</u>          | <u>2.72</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Catena AB   | SEK      | 1,987                      | 92,435                 | 3.11               |

## Schedule of Investments (continued)

### Robeco Gravis Digital Infrastructure Income

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 92,435                 | 3.11               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Segro plc, REIT   | GBP      | 13,677                     | 144,894                | 4.88               |
| Tritax Big Box REIT plc   | GBP      | 43,944                     | 80,390                 | 2.70               |
|   |          |                            | 225,284                | 7.58               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Tower Corp., REIT  | USD      | 746                        | 135,300                | 4.55               |
| Cogent Communications Holdings, Inc.  | USD      | 1,006                      | 52,977                 | 1.78               |
| Crown Castle, Inc., REIT  | USD      | 748                        | 68,187                 | 2.30               |
| Digital Realty Trust, Inc., REIT  | USD      | 1,099                      | 155,916                | 5.25               |
| EastGroup Properties, Inc., REIT  | USD      | 459                        | 72,849                 | 2.45               |
| Equinix, Inc., REIT   | USD      | 273                        | 192,724                | 6.49               |
| First Industrial Realty Trust, Inc., REIT   | USD      | 1,535                      | 68,046                 | 2.29               |
| LXP Industrial Trust, REIT  | USD      | 9,472                      | 80,601                 | 2.71               |
| Prologis, Inc., REIT  | USD      | 1,968                      | 206,229                | 6.94               |
| Rexford Industrial Realty, Inc., REIT   | USD      | 1,600                      | 66,568                 | 2.24               |
| SBA Communications Corp., REIT 'A'  | USD      | 706                        | 129,310                | 4.35               |
| Terreno Realty Corp., REIT  | USD      | 1,278                      | 70,569                 | 2.38               |
|   |          |                            | 1,299,276              | 43.73              |
| Total Equities  |          |                            | 2,814,795              | 94.73              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,814,795              | 94.73              |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                        |                    |
| Collective Investment Schemes - AIF   |          |                            |                        |                    |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Cordiant Digital Infrastructure Ltd., Reg. S, 144A  | GBP      | 68,515                     | 61,417                 | 2.07               |
|   |          |                            | 61,417                 | 2.07               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Gresham House Energy Storage Fund plc (The)   | GBP      | 82,067                     | 68,047                 | 2.29               |
|   |          |                            | 68,047                 | 2.29               |
| Total Collective Investment Schemes - AIF   |          |                            | 129,464                | 4.36               |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | 129,464                | 4.36               |

## Schedule of Investments (continued)

### Robeco Gravis Digital Infrastructure Income As at 30 June 2024

| Investments                       | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|------------------------|--------------------|
| <b>Total Investments</b>          | <b>2,944,259</b>       | <b>99.09</b>       |
| <b>Fair value Adjustment</b>      | <b>(581)</b>           | <b>(0.02)</b>      |
| <b>Cash</b>                       | <b>22,366</b>          | <b>0.75</b>        |
| <b>Other assets/(liabilities)</b> | <b>5,219</b>           | <b>0.18</b>        |
| <b>Total net assets</b>           | <b>2,971,263</b>       | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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 4.25% Perpetual  | EUR      | 2,400,000                  | 2,166,271              | 0.03               |
| Erste Group Bank AG, Reg. S, FRN 8.5% Perpetual   | EUR      | 8,600,000                  | 9,244,579              | 0.15               |
| Sappi Papier Holding GmbH, Reg. S 7.5% 15/06/2032   | USD      | 9,030,000                  | 8,471,138              | 0.13               |
|   |          |                            | <u>19,881,988</u>      | <u>0.31</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 8,600,000                  | 7,296,045              | 0.11               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 24,434,000                 | 24,074,655             | 0.38               |
| Syensqo SA, Reg. S, FRN 2.5% Perpetual  | EUR      | 11,500,000                 | 11,082,151             | 0.17               |
|   |          |                            | <u>42,452,851</u>      | <u>0.66</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Seagate HDD Cayman 9.625% 01/12/2032  | USD      | 4,220,707                  | 4,488,814              | 0.07               |
|   |          |                            | <u>4,488,814</u>       | <u>0.07</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 2,599,000                  | 2,346,951              | 0.04               |
|   |          |                            | <u>2,346,951</u>       | <u>0.04</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Huhtamaki OYJ, Reg. S 4.25% 09/06/2027  | EUR      | 6,500,000                  | 6,492,196              | 0.10               |
| Huhtamaki OYJ, Reg. S 5.125% 24/11/2028   | EUR      | 4,900,000                  | 5,045,852              | 0.08               |
| Stora Enso OYJ, Reg. S 7.25% 15/04/2036   | USD      | 4,467,000                  | 4,396,394              | 0.07               |
|   |          |                            | <u>15,934,442</u>      | <u>0.25</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 9,800,000                  | 10,624,741             | 0.17               |
| Alstom SA, Reg. S, FRN 5.868% 31/12/2164  | EUR      | 4,300,000                  | 4,361,402              | 0.07               |
| Altice France SA, 144A 5.5% 15/10/2029  | USD      | 3,000,000                  | 1,845,829              | 0.03               |
| Altice France SA, Reg. S 3.375% 15/01/2028  | EUR      | 5,400,000                  | 3,754,028              | 0.06               |
| Altice France SA, Reg. S 4.125% 15/01/2029  | EUR      | 5,900,000                  | 3,911,076              | 0.06               |
| Altice France SA, Reg. S 4.25% 15/10/2029   | EUR      | 12,900,000                 | 8,544,325              | 0.13               |
| BNP Paribas SA, Reg. S, FRN 6.875% Perpetual  | EUR      | 9,800,000                  | 9,990,921              | 0.16               |
| BNP Paribas SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 12,400,000                 | 12,882,351             | 0.20               |
| CAB SELAS, Reg. S 3.375% 01/02/2028   | EUR      | 3,483,000                  | 3,107,242              | 0.05               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048                                   | EUR      | 6,600,000                  | 6,619,580              | 0.10               |
| Credit Agricole SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 7,800,000                  | 8,042,099              | 0.13               |
| Crown European Holdings SA, Reg. S 2.625% 30/09/2024  | EUR      | 6,730,000                  | 6,702,179              | 0.11               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 25,295,000                 | 24,798,443             | 0.39               |
| Crown European Holdings SA, Reg. S 5% 15/05/2028  | EUR      | 18,103,000                 | 18,560,525             | 0.29               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 4.75% 15/03/2029   | EUR      | 9,706,000                  | 9,817,057              | 0.15               |
| Electricite de France SA, Reg. S 4.5% 04/12/2069  | USD      | 27,400,000                 | 18,449,150             | 0.29               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 2,500,000                  | 2,789,002              | 0.04               |
| Electricite de France SA, Reg. S, FRN 9.125% Perpetual  | USD      | 13,703,000                 | 13,920,882             | 0.22               |
| Forvia SE, Reg. S 3.125% 15/06/2026   | EUR      | 28,127,000                 | 27,458,984             | 0.43               |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 46,667,000                 | 43,765,381             | 0.68               |
| Forvia SE, Reg. S 3.75% 15/06/2028  | EUR      | 10,190,000                 | 9,808,174              | 0.15               |
| Forvia SE, Reg. S, FRN 7.25% 15/06/2026   | EUR      | 2,518,000                  | 2,615,794              | 0.04               |
| Getlink SE, Reg. S 3.5% 30/10/2025  | EUR      | 31,792,000                 | 31,473,226             | 0.49               |
| iliad SA, Reg. S 5.625% 15/02/2030  | EUR      | 7,100,000                  | 7,273,701              | 0.11               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 21,000,000                 | 20,726,793             | 0.32               |
| Nexans SA, Reg. S 4.125% 29/05/2029   | EUR      | 19,500,000                 | 19,282,968             | 0.30               |
| Nexans SA, Reg. S 4.25% 11/03/2030  | EUR      | 5,400,000                  | 5,343,092              | 0.08               |
| Picard Groupe SAS, Reg. S 6.375% 01/07/2029   | EUR      | 4,880,000                  | 4,882,740              | 0.08               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 8,700,000                  | 8,690,085              | 0.14               |
| SNF Group SACA, Reg. S 2.625% 01/02/2029  | EUR      | 29,122,000                 | 27,130,905             | 0.42               |
| Tereos Finance Groupe I SA, Reg. S 5.875% 30/04/2030  | EUR      | 5,448,000                  | 5,463,148              | 0.09               |
| Valeo SE, Reg. S 5.375% 28/05/2027  | EUR      | 4,500,000                  | 4,635,681              | 0.07               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 11,900,000                 | 11,663,174             | 0.18               |
| Veolia Environnement SA, Reg. S, FRN 2.5% Perpetual   | EUR      | 37,300,000                 | 33,472,615             | 0.52               |
| Verallia SA, Reg. S 1.875% 10/11/2031   | EUR      | 6,600,000                  | 5,694,103              | 0.09               |
|   |          |                            | 438,101,396            | 6.84               |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 3.125% 12/11/2079   | EUR      | 9,100,000                  | 8,254,652              | 0.13               |
| Bayer AG, Reg. S, FRN 4.5% 25/03/2082   | EUR      | 2,000,000                  | 1,922,020              | 0.03               |
| Cheplapharm Arzneimittel GmbH, 144A 5.5% 15/01/2028   | USD      | 1,000,000                  | 867,616                | 0.01               |
| Cheplapharm Arzneimittel GmbH, Reg. S 3.5% 11/02/2027   | EUR      | 10,614,000                 | 10,138,920             | 0.16               |
| Cheplapharm Arzneimittel GmbH, Reg. S 5.5% 15/01/2028   | USD      | 5,567,000                  | 4,830,017              | 0.08               |
| Cheplapharm Arzneimittel GmbH, Reg. S 7.5% 15/05/2030   | EUR      | 26,188,000                 | 27,344,319             | 0.43               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 28,200,000                 | 27,924,071             | 0.44               |
| Commerzbank AG, Reg. S, FRN 6.5% Perpetual  | EUR      | 8,800,000                  | 8,626,134              | 0.13               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 24,700,000                 | 25,018,198             | 0.39               |
| Deutsche Bank AG, Reg. S, FRN 6.75% Perpetual   | EUR      | 5,400,000                  | 5,193,525              | 0.08               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 7,800,000                  | 7,857,474              | 0.12               |
| Deutsche Bank AG, Reg. S, FRN 10% Perpetual   | EUR      | 6,200,000                  | 6,666,276              | 0.10               |
| IHO Verwaltungs GmbH, Reg. S 3.75% 15/09/2026   | EUR      | 11,806,305                 | 11,628,571             | 0.18               |
| IHO Verwaltungs GmbH, Reg. S 3.875% 15/05/2027  | EUR      | 8,840,635                  | 8,672,825              | 0.13               |
| INEOS Styrolution Ludwigshafen GmbH, Reg. S 2.25% 16/01/2027  | EUR      | 706,000                    | 660,688                | 0.01               |
| Infineon Technologies AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 11,700,000                 | 11,537,800             | 0.18               |
| Novelis Sheet Ingot GmbH, Reg. S 3.375% 15/04/2029  | EUR      | 16,261,000                 | 15,292,678             | 0.24               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| ONE Hotels GmbH, Reg. S 7.75% 02/04/2031  | EUR      | 9,946,000                  | 10,370,500             | 0.16               |
| Schaeffler AG, Reg. S 4.75% 14/08/2029  | EUR      | 8,300,000                  | 8,354,117              | 0.13               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 22,365,000                 | 20,873,865             | 0.33               |
| WEPA Hygieneprodukte GmbH, Reg. S 5.625% 15/01/2031   | EUR      | 6,227,000                  | 6,284,197              | 0.10               |
| ZF Finance GmbH, Reg. S 2% 06/05/2027   | EUR      | 4,800,000                  | 4,476,739              | 0.07               |
| ZF Finance GmbH, Reg. S 2.25% 03/05/2028  | EUR      | 100,000                    | 91,784                 | –                  |
|   |          |                            | <u>232,886,986</u>     | <u>3.63</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 6.536% 27/07/2032   | USD      | 12,412,000                 | 12,139,845             | 0.19               |
|   |          |                            | <u>12,139,845</u>      | <u>0.19</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 6.25% Perpetual  | EUR      | 8,935,000                  | 8,934,267              | 0.14               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 3,225,000                  | 3,470,158              | 0.05               |
|   |          |                            | <u>12,404,425</u>      | <u>0.19</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Flos B&b Italia SpA, Reg. S 10% 15/11/2028  | EUR      | 14,180,000                 | 15,079,081             | 0.24               |
| IMA Industria Macchine Automatiche SpA, Reg. S 3.75% 15/01/2028   | EUR      | 9,756,000                  | 9,274,485              | 0.15               |
| Intesa Sanpaolo SpA, Reg. S, FRN 6.375% Perpetual   | EUR      | 10,719,000                 | 10,463,582             | 0.16               |
| Intesa Sanpaolo Vita SpA, Reg. S 2.375% 22/12/2030  | EUR      | 13,431,000                 | 11,688,696             | 0.18               |
| Pachelbel Bidco SpA, Reg. S 7.125% 17/05/2031   | EUR      | 14,487,000                 | 14,939,768             | 0.23               |
| Telecom Italia SpA 5.25% 17/03/2055   | EUR      | 3,100,000                  | 2,994,018              | 0.05               |
| Telecom Italia SpA, Reg. S 1.625% 18/01/2029  | EUR      | 10,000,000                 | 8,740,352              | 0.14               |
| Terna - Rete Elettrica Nazionale, Reg. S, FRN 2.375% Perpetual  | EUR      | 25,830,000                 | 23,827,030             | 0.37               |
| UniCredit SpA, Reg. S, FRN 2.731% 15/01/2032  | EUR      | 13,027,000                 | 12,406,888             | 0.19               |
| UniCredit SpA, Reg. S, FRN 7.5% Perpetual   | EUR      | 4,367,000                  | 4,465,257              | 0.07               |
| UnipolSai Assicurazioni SpA, Reg. S 4.9% 23/05/2034   | EUR      | 6,500,000                  | 6,396,593              | 0.10               |
|   |          |                            | <u>120,275,750</u>     | <u>1.88</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., Reg. S 3.5% 15/08/2024   | EUR      | 4,116,838                  | 4,106,778              | 0.07               |
| Avis Budget Finance plc, Reg. S 7% 28/02/2029   | EUR      | 12,396,000                 | 12,190,979             | 0.19               |
| Avis Budget Finance plc, Reg. S 7.25% 31/07/2030  | EUR      | 9,040,000                  | 8,969,067              | 0.14               |
| Avis Budget Finance plc, Reg. S 7.25% 31/07/2030  | EUR      | 11,172,000                 | 10,999,900             | 0.17               |
|   |          |                            | <u>36,266,724</u>      | <u>0.57</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ARD Finance SA, 144A 6.5% 30/06/2027  | USD      | 4,293,791                  | 1,014,654              | 0.02               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| ARD Finance SA, Reg. S 5% 30/06/2027  | EUR      | 36,512,622                 | 7,845,952              | 0.12               |
| ARD Finance SA, Reg. S 6.5% 30/06/2027  | USD      | 6,395,004                  | 1,511,186              | 0.02               |
| Birkenstock Financing Sarl, Reg. S 5.25% 30/04/2029   | EUR      | 8,287,000                  | 8,350,935              | 0.13               |
| Consolidated Energy Finance SA, Reg. S 5% 15/10/2028  | EUR      | 17,022,000                 | 14,837,526             | 0.23               |
| Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029  | EUR      | 19,216,000                 | 17,327,445             | 0.27               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 24,368,000                 | 26,446,359             | 0.41               |
| Eurofins Scientific SE, Reg. S, FRN 6.75% Perpetual   | EUR      | 13,180,000                 | 13,279,930             | 0.21               |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 5,047,000                  | 4,428,763              | 0.07               |
| Monitchem HoldCo 3 SA, Reg. S 8.75% 01/05/2028  | EUR      | 3,674,000                  | 3,808,044              | 0.06               |
| Motion Finco Sarl, Reg. S 7.375% 15/06/2030   | EUR      | 4,290,000                  | 4,463,270              | 0.07               |
| Telecom Italia Finance SA 7.75% 24/01/2033  | EUR      | 6,440,000                  | 7,579,425              | 0.12               |
|   |          |                            | <u>110,893,489</u>     | <u>1.73</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Nemak SAB de CV, Reg. S 2.25% 20/07/2028  | EUR      | 7,850,000                  | 6,890,259              | 0.11               |
|   |          |                            | <u>6,890,259</u>       | <u>0.11</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 7,158,000                  | 8,076,016              | 0.13               |
| ASR Nederland NV, Reg. S, FRN 4.625% Perpetual  | EUR      | 9,544,000                  | 8,790,404              | 0.14               |
| Boels Topholding BV, Reg. S 6.25% 15/02/2029  | EUR      | 22,082,000                 | 22,966,604             | 0.36               |
| Boels Topholding BV, Reg. S 5.75% 15/05/2030  | EUR      | 15,980,000                 | 16,197,121             | 0.25               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 13,851,000                 | 13,675,081             | 0.21               |
| de Volksbank NV, Reg. S, FRN 7% Perpetual   | EUR      | 15,100,000                 | 15,023,325             | 0.23               |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 37,273,000                 | 34,170,020             | 0.53               |
| Goodyear Europe BV, Reg. S 2.75% 15/08/2028   | EUR      | 11,672,000                 | 10,533,980             | 0.16               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 15,150,000                 | 19,161,359             | 0.30               |
| ING Groep NV, Reg. S, FRN 8% Perpetual  | USD      | 8,200,000                  | 7,800,985              | 0.12               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 5,240,000                  | 5,295,134              | 0.08               |
| Koninklijke KPN NV, Reg. S, FRN 6% Perpetual  | EUR      | 6,812,000                  | 7,119,268              | 0.11               |
| NN Group NV, Reg. S, FRN 6.375% Perpetual   | EUR      | 6,010,000                  | 6,010,903              | 0.09               |
| OI European Group BV, Reg. S 6.25% 15/05/2028   | EUR      | 10,189,000                 | 10,535,511             | 0.16               |
| OI European Group BV, Reg. S 5.25% 01/06/2029   | EUR      | 10,611,000                 | 10,640,626             | 0.17               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 9,513,000                  | 8,955,026              | 0.14               |
| Selecta Group BV, Reg. S 8% 01/04/2026  | EUR      | 25,485,591                 | 24,639,333             | 0.38               |
| Selecta Group BV, Reg. S, FRN 10% 01/07/2026  | EUR      | 17,042,803                 | 14,643,251             | 0.23               |
| Telefonica Europe BV, Reg. S, FRN 3.875% Perpetual  | EUR      | 16,400,000                 | 16,182,529             | 0.25               |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 6,400,000                  | 6,944,000              | 0.11               |
| Trivium Packaging Finance BV, 144A 8.5% 15/08/2027  | USD      | 5,942,000                  | 5,512,003              | 0.09               |
| Trivium Packaging Finance BV, Reg. S 3.75% 15/08/2026   | EUR      | 4,487,000                  | 4,387,888              | 0.07               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 10,000,000                 | 9,289,296              | 0.14               |



## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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      | 20,500,000                 | 19,742,938             | 0.31               |
| Volkswagen International Finance NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 4,600,000                  | 4,235,528              | 0.07               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 6,600,000                  | 7,457,439              | 0.12               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 40,600,000                 | 38,991,643             | 0.61               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 7,700,000                  | 7,214,971              | 0.11               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 10,600,000                 | 10,626,635             | 0.17               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 5,800,000                  | 6,128,285              | 0.10               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 7,300,000                  | 6,733,503              | 0.11               |
|   |          |                            | <u>387,680,605</u>     | <u>6.05</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 4% 17/05/2032   | EUR      | 3,500,000                  | 3,383,164              | 0.05               |
| EDP - Energias de Portugal SA, Reg. S, FRN 5.943% 23/04/2083  | EUR      | 7,100,000                  | 7,392,732              | 0.12               |
|   |          |                            | <u>10,775,896</u>      | <u>0.17</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.5% Perpetual  | USD      | 12,200,000                 | 11,337,150             | 0.18               |
| Banco Bilbao Vizcaya Argentaria SA, FRN 9.375% Perpetual  | USD      | 1,000,000                  | 997,014                | 0.01               |
| Banco de Sabadell SA, Reg. S, FRN 5.5% 08/09/2029   | EUR      | 6,200,000                  | 6,531,534              | 0.10               |
| Banco Santander SA, Reg. S, FRN 7% 31/12/2164   | EUR      | 19,800,000                 | 19,873,695             | 0.31               |
| Bankinter SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 4,400,000                  | 4,400,000              | 0.07               |
| CaixaBank SA, Reg. S, FRN 6.875% 25/10/2033   | GBP      | 14,400,000                 | 17,322,975             | 0.27               |
| CaixaBank SA, Reg. S, FRN 6.125% 30/05/2034   | EUR      | 14,900,000                 | 15,764,242             | 0.25               |
| CaixaBank SA, Reg. S, FRN 7.5% 31/12/2164   | EUR      | 8,200,000                  | 8,531,148              | 0.13               |
| Grifols SA, Reg. S 3.875% 15/10/2028  | EUR      | 16,976,000                 | 13,917,001             | 0.22               |
| Minor Hotels Europe & Americas SA, Reg. S 4% 02/07/2026   | EUR      | 13,481,000                 | 13,402,032             | 0.21               |
|   |          |                            | <u>112,076,791</u>     | <u>1.75</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, Reg. S 3% 01/09/2029  | EUR      | 7,819,000                  | 6,313,843              | 0.10               |
| Ardagh Packaging Finance plc, 144A 5.25% 15/08/2027   | USD      | 7,125,000                  | 4,119,071              | 0.06               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 14,551,000                 | 12,054,436             | 0.19               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 19,839,000                 | 16,431,691             | 0.26               |
| Ardagh Packaging Finance plc, Reg. S 4.75% 15/07/2027   | GBP      | 6,343,000                  | 4,232,044              | 0.07               |
| Canpack SA, 144A 3.125% 01/11/2025  | USD      | 3,271,000                  | 2,927,404              | 0.04               |
|   |          |                            | <u>46,078,489</u>      | <u>0.72</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Dometic Group AB, Reg. S 2% 29/09/2028  | EUR      | 6,627,000                  | 5,985,272              | 0.09               |
|   |          |                            | <u>5,985,272</u>       | <u>0.09</u>        |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| UBS Group AG, Reg. S, FRN 7% Perpetual  | USD      | 18,271,000                 | 17,008,423             | 0.26               |
|   |          |                            | <u>17,008,423</u>      | <u>0.26</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Aviva plc, Reg. S, FRN 6.875% Perpetual   | GBP      | 7,556,000                  | 8,448,823              | 0.13               |
| Barclays plc, FRN 6.125% Perpetual  | USD      | 13,702,000                 | 12,553,001             | 0.20               |
| British Telecommunications plc, FRN, 144A 4.25% 23/11/2081  | USD      | 11,960,000                 | 10,513,485             | 0.16               |
| British Telecommunications plc, FRN, 144A 4.875% 23/11/2081   | USD      | 5,260,000                  | 4,387,881              | 0.07               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 21,099,000                 | 26,448,029             | 0.41               |
| Carnival plc 7.875% 01/06/2027  | USD      | 2,500,000                  | 2,452,343              | 0.04               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 2,801,000                  | 3,333,882              | 0.05               |
| Debenhams plc, Reg. S 5.25% 15/07/2021 <sup>§</sup>   | GBP      | 6,000,000                  | 37,425                 | –                  |
| EC Finance plc, Reg. S 3% 15/10/2026  | EUR      | 13,370,000                 | 12,940,903             | 0.20               |
| Harbour Energy plc, 144A 5.5% 15/10/2026  | USD      | 36,542,000                 | 33,432,364             | 0.52               |
| Heathrow Finance plc, Reg. S 6.625% 01/03/2031  | GBP      | 11,898,000                 | 13,859,356             | 0.22               |
| Iceland Bondco plc, Reg. S 10.875% 15/12/2027   | GBP      | 1,700,000                  | 2,086,688              | 0.03               |
| Iceland Bondco plc, Reg. S 4.375% 15/05/2028  | GBP      | 1,550,000                  | 1,523,397              | 0.02               |
| INEOS Finance plc, 144A 6.75% 15/05/2028  | USD      | 2,500,000                  | 2,340,885              | 0.04               |
| INEOS Finance plc, Reg. S 6.625% 15/05/2028   | EUR      | 6,763,000                  | 6,977,422              | 0.11               |
| INEOS Finance plc, Reg. S 6.375% 15/04/2029   | EUR      | 15,211,000                 | 15,643,619             | 0.24               |
| INEOS Quattro Finance 1 plc, Reg. S 3.75% 15/07/2026  | EUR      | 8,623,000                  | 8,378,452              | 0.13               |
| INEOS Quattro Finance 2 plc, Reg. S 2.5% 15/01/2026   | EUR      | 2,457,000                  | 2,379,741              | 0.04               |
| INEOS Quattro Finance 2 plc, Reg. S 8.5% 15/03/2029   | EUR      | 10,440,000                 | 11,029,101             | 0.17               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 4,568,000                  | 5,503,959              | 0.09               |
| NatWest Group plc, FRN 8.125% Perpetual   | USD      | 4,825,000                  | 4,558,584              | 0.07               |
| NatWest Group plc, Reg. S, FRN 7.416% 06/06/2033  | GBP      | 7,972,000                  | 9,746,400              | 0.15               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 30,332,000                 | 27,916,773             | 0.44               |
| Pinewood Finco plc, Reg. S 6% 27/03/2030  | GBP      | 17,477,000                 | 20,203,075             | 0.31               |
| Tesco Property Finance 3 plc, Reg. S 5.744% 13/04/2040  | GBP      | 3,661,697                  | 4,293,832              | 0.07               |
| Thames Water Utilities Finance plc, Reg. S 2.875% 03/05/2027  | GBP      | 2,000,000                  | 1,327,618              | 0.02               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 18/01/2031  | EUR      | 7,640,000                  | 6,572,794              | 0.10               |
| Thames Water Utilities Finance plc, Reg. S 7.125% 30/04/2031  | GBP      | 4,055,000                  | 4,228,087              | 0.07               |
| Thames Water Utilities Finance plc, Reg. S 8.25% 25/04/2040   | GBP      | 9,280,000                  | 10,412,916             | 0.16               |
| Vmed O2 UK Financing I plc, Reg. S 4% 31/01/2029  | GBP      | 13,660,000                 | 13,929,005             | 0.22               |
| Vmed O2 UK Financing I plc, Reg. S 3.25% 31/01/2031   | EUR      | 6,958,000                  | 6,123,040              | 0.10               |
| Vmed O2 UK Financing I plc, Reg. S 4.25% 31/01/2031   | USD      | 21,310,000                 | 16,533,565             | 0.26               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 26,147,000                 | 25,454,772             | 0.40               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 9,905,000                  | 11,487,447             | 0.18               |
| Vodafone Group plc, Reg. S, FRN 6.25% 03/10/2078  | USD      | 15,000,000                 | 13,974,195             | 0.22               |
|   |          |                            | <u>361,032,859</u>     | <u>5.64</u>        |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| B&G Foods, Inc. 5.25% 01/04/2025  | USD      | 3,602,000                  | 3,329,926              | 0.05               |
| B&G Foods, Inc. 5.25% 15/09/2027  | USD      | 17,785,000                 | 15,392,742             | 0.24               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 27,961,000                 | 22,181,058             | 0.35               |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 24,390,000                 | 23,617,510             | 0.37               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 13,157,000                 | 12,738,306             | 0.20               |
| Belden, Inc., Reg. S 3.375% 15/07/2031  | EUR      | 5,651,000                  | 5,167,078              | 0.08               |
| Catalent Pharma Solutions, Inc., Reg. S 2.375% 01/03/2028   | EUR      | 20,067,000                 | 19,218,675             | 0.30               |
| Celanese US Holdings LLC 0.625% 10/09/2028  | EUR      | 4,567,000                  | 3,952,923              | 0.06               |
| Celanese US Holdings LLC 6.33% 15/07/2029   | USD      | 15,759,000                 | 15,126,902             | 0.24               |
| Coty, Inc., Reg. S 4.5% 15/05/2027  | EUR      | 7,363,000                  | 7,414,300              | 0.12               |
| Dana, Inc. 4.25% 01/09/2030   | USD      | 9,135,000                  | 7,436,142              | 0.12               |
| EMRLD Borrower LP, Reg. S 6.375% 15/12/2030   | EUR      | 50,812,000                 | 52,599,570             | 0.82               |
| Encompass Health Corp. 4.75% 01/02/2030   | USD      | 13,102,000                 | 11,435,492             | 0.18               |
| EQM Midstream Partners LP 5.5% 15/07/2028   | USD      | 12,789,000                 | 11,750,859             | 0.18               |
| EQM Midstream Partners LP 6.5% 15/07/2048   | USD      | 15,485,000                 | 14,571,452             | 0.23               |
| Ford Motor Credit Co. LLC 6.86% 05/06/2026  | GBP      | 10,507,000                 | 12,683,543             | 0.20               |
| Genesis Energy LP 8.25% 15/01/2029  | USD      | 9,291,000                  | 8,945,419              | 0.14               |
| Genesis Energy LP 7.875% 15/05/2032   | USD      | 4,596,000                  | 4,328,147              | 0.07               |
| Graphic Packaging International LLC, 144A 3.75% 01/02/2030  | USD      | 6,000,000                  | 4,993,016              | 0.08               |
| Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029   | EUR      | 11,083,000                 | 10,274,676             | 0.16               |
| HCA, Inc. 7.5% 15/11/2095   | USD      | 21,992,000                 | 22,028,560             | 0.34               |
| Hilton Worldwide Finance LLC 4.875% 01/04/2027  | USD      | 19,301,000                 | 17,685,322             | 0.28               |
| IQVIA, Inc., Reg. S 2.875% 15/09/2025   | EUR      | 14,272,000                 | 14,039,288             | 0.22               |
| IQVIA, Inc., Reg. S 2.25% 15/01/2028  | EUR      | 7,673,000                  | 7,134,069              | 0.11               |
| IQVIA, Inc., Reg. S 2.875% 15/06/2028   | EUR      | 22,909,000                 | 21,579,316             | 0.34               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 23,842,000                 | 21,582,266             | 0.34               |
| Levi Strauss & Co. 3.375% 15/03/2027  | EUR      | 996,000                    | 972,628                | 0.01               |
| Murphy Oil Corp. 5.875% 01/12/2027  | USD      | 19,715,000                 | 18,368,726             | 0.29               |
| Murphy Oil Corp. 7.05% 01/05/2029   | USD      | 2,500,000                  | 2,413,508              | 0.04               |
| Olin Corp. 5.125% 15/09/2027  | USD      | 10,962,000                 | 9,924,591              | 0.15               |
| Olin Corp. 5.625% 01/08/2029  | USD      | 10,506,000                 | 9,618,665              | 0.15               |
| Olympus Water US Holding Corp., Reg. S 3.875% 01/10/2028  | EUR      | 14,864,000                 | 13,908,926             | 0.22               |
| Olympus Water US Holding Corp., Reg. S 9.625% 15/11/2028  | EUR      | 26,390,000                 | 28,259,636             | 0.44               |
| Olympus Water US Holding Corp., Reg. S 5.375% 01/10/2029  | EUR      | 15,908,000                 | 14,370,393             | 0.22               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 17,341,000                 | 16,297,449             | 0.25               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 2,609,000                  | 2,458,534              | 0.04               |
| PulteGroup, Inc. 7.875% 15/06/2032  | USD      | 8,225,000                  | 8,782,387              | 0.14               |
| PulteGroup, Inc. 6.375% 15/05/2033  | USD      | 8,544,000                  | 8,377,037              | 0.13               |
| PulteGroup, Inc. 6% 15/02/2035  | USD      | 10,000,000                 | 9,589,444              | 0.15               |
| Range Resources Corp. 4.875% 15/05/2025   | USD      | 11,876,000                 | 11,013,109             | 0.17               |
| RAY Financing LLC, Reg. S 6.5% 15/07/2031   | EUR      | 20,400,000                 | 20,477,724             | 0.32               |
| Regal Rexnord Corp. 6.05% 15/04/2028  | USD      | 4,216,000                  | 3,980,683              | 0.06               |
| Regal Rexnord Corp. 6.3% 15/02/2030   | USD      | 3,991,000                  | 3,801,805              | 0.06               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Regal Rexnord Corp. 6.4% 15/04/2033   | USD      | 4,006,000                  | 3,836,753              | 0.06               |
| Service Corp. International 4.625% 15/12/2027   | USD      | 8,200,000                  | 7,412,983              | 0.11               |
| Service Corp. International 5.125% 01/06/2029   | USD      | 24,218,000                 | 21,992,525             | 0.34               |
| Silgan Holdings, Inc. 3.25% 15/03/2025  | EUR      | 21,653,000                 | 21,437,523             | 0.33               |
| Silgan Holdings, Inc. 2.25% 01/06/2028  | EUR      | 10,295,000                 | 9,401,878              | 0.15               |
| Southwestern Energy Co. 5.375% 15/03/2030   | USD      | 33,528,000                 | 30,225,984             | 0.47               |
| Southwestern Energy Co. 4.75% 01/02/2032  | USD      | 25,579,000                 | 21,920,803             | 0.34               |
| Standard Industries, Inc., Reg. S 2.25% 21/11/2026  | EUR      | 30,531,000                 | 28,759,808             | 0.45               |
| Suburban Propane Partners LP 5.875% 01/03/2027  | USD      | 26,106,000                 | 24,071,668             | 0.38               |
| TransDigm, Inc. 5.5% 15/11/2027   | USD      | 20,000,000                 | 18,327,192             | 0.29               |
| TransDigm, Inc. 4.875% 01/05/2029   | USD      | 2,500,000                  | 2,185,494              | 0.03               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 35,878,000                 | 32,420,152             | 0.51               |
| United Rentals North America, Inc. 4% 15/07/2030  | USD      | 9,135,000                  | 7,712,577              | 0.12               |
| United Rentals North America, Inc. 3.875% 15/02/2031  | USD      | 6,216,000                  | 5,177,851              | 0.08               |
| VF Corp. 0.25% 25/02/2028   | EUR      | 1,570,000                  | 1,324,881              | 0.02               |
| VF Corp. 4.25% 07/03/2029   | EUR      | 12,580,000                 | 12,093,651             | 0.19               |
| Walgreens Boots Alliance, Inc. 3.6% 20/11/2025  | GBP      | 8,740,000                  | 9,950,452              | 0.15               |
| WMG Acquisition Corp., Reg. S 2.25% 15/08/2031  | EUR      | 21,157,000                 | 18,418,221             | 0.29               |
| Yum! Brands, Inc. 3.625% 15/03/2031   | USD      | 9,135,000                  | 7,525,212              | 0.12               |
| Yum! Brands, Inc. 5.375% 01/04/2032   | USD      | 36,542,000                 | 32,775,131             | 0.51               |
| Yum! Brands, Inc. 6.875% 15/11/2037   | USD      | 4,567,000                  | 4,640,433              | 0.07               |
|   |          |                            | <u>875,432,974</u>     | <u>13.67</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 2,223,000                  | 1,936,763              | 0.03               |
|   |          |                            | <u>1,936,763</u>       | <u>0.03</u>        |
| Total Bonds   |          |                            | <u>2,872,971,992</u>   | <u>44.85</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Belgium</i>  |          |                            |                        |                    |
| BNP Paribas Fortis SA, Reg. S, FRN 5.92% Perpetual  | EUR      | 6,750,000                  | 6,162,086              | 0.10               |
|   |          |                            | <u>6,162,086</u>       | <u>0.10</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Nexi SpA, Reg. S 0% 24/02/2028  | EUR      | 13,000,000                 | 11,082,353             | 0.17               |
|   |          |                            | <u>11,082,353</u>      | <u>0.17</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 9,100,000                  | 7,482,901              | 0.12               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Spain (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 7,482,901              | 0.12               |
| Total Convertible Bonds   |          |                            | 24,727,340             | 0.39               |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,897,699,332          | 45.24              |
| 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      | 9,670,000                  | 8,615,192              | 0.13               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 17,831,000                 | 15,885,987             | 0.25               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 43,465,000                 | 36,248,683             | 0.57               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 6.125% 15/04/2032   | USD      | 17,643,000                 | 16,274,990             | 0.25               |
| Mineral Resources Ltd., 144A 9.25% 01/10/2028   | USD      | 12,395,000                 | 12,138,906             | 0.19               |
| Mineral Resources Ltd., 144A 8.5% 01/05/2030  | USD      | 4,484,000                  | 4,331,532              | 0.07               |
|   |          |                            | 93,495,290             | 1.46               |
| <i>Austria</i>  |          |                            |                        |                    |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 16,580,000                 | 15,553,873             | 0.24               |
|   |          |                            | 15,553,873             | 0.24               |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Nabors Industries Ltd., 144A 7.5% 15/01/2028  | USD      | 9,567,000                  | 8,505,620              | 0.13               |
|   |          |                            | 8,505,620              | 0.13               |
| <i>Canada</i>   |          |                            |                        |                    |
| 1011778 BC ULC, 144A 3.875% 15/01/2028  | USD      | 25,579,000                 | 22,347,444             | 0.35               |
| 1011778 BC ULC, 144A 4.375% 15/01/2028  | USD      | 9,135,000                  | 8,043,947              | 0.12               |
| 1011778 BC ULC, 144A 6.125% 15/06/2029  | USD      | 16,000,000                 | 14,992,968             | 0.23               |
| 1011778 BC ULC, 144A 4% 15/10/2030  | USD      | 2,603,000                  | 2,136,463              | 0.03               |
| 1375209 BC Ltd., Reg. S 9% 30/01/2028   | USD      | 3,385,000                  | 3,037,206              | 0.05               |
| GFL Environmental, Inc., 144A 3.5% 01/09/2028   | USD      | 17,250,000                 | 14,840,218             | 0.23               |
| Husky Injection Molding Systems Ltd., 144A 9% 15/02/2029  | USD      | 26,400,000                 | 25,508,399             | 0.40               |
| Mattamy Group Corp., 144A 5.25% 15/12/2027  | USD      | 9,021,000                  | 8,180,086              | 0.13               |
| Mattamy Group Corp., 144A 4.625% 01/03/2030   | USD      | 11,335,000                 | 9,751,895              | 0.15               |
| NOVA Chemicals Corp., 144A 5% 01/05/2025  | USD      | 3,937,000                  | 3,647,701              | 0.06               |
| NOVA Chemicals Corp., 144A 5.25% 01/06/2027   | USD      | 17,765,000                 | 15,852,991             | 0.25               |
| NOVA Chemicals Corp., 144A 4.25% 15/05/2029   | USD      | 5,306,000                  | 4,358,933              | 0.07               |
| NOVA Chemicals Corp., 144A 9% 15/02/2030  | USD      | 5,860,000                  | 5,778,157              | 0.09               |
| Transcanada Trust, FRN 5.625% 20/05/2075  | USD      | 9,135,000                  | 8,396,991              | 0.13               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
|   |          |                            | 146,873,399            | 2.29               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Seagate HDD Cayman 4.091% 01/06/2029  | USD      | 8,678,000                  | 7,495,150              | 0.12               |
| Seagate HDD Cayman 3.125% 15/07/2029  | USD      | 1,500,000                  | 1,192,893              | 0.02               |
| Seagate HDD Cayman 8.25% 15/12/2029   | USD      | 3,378,000                  | 3,380,364              | 0.05               |
| Transocean Aquila Ltd., 144A 8% 30/09/2028  | USD      | 2,500,000                  | 2,371,632              | 0.04               |
| Transocean Poseidon Ltd., 144A 6.875% 01/02/2027  | USD      | 21,890,925                 | 20,396,244             | 0.32               |
| Transocean Titan Financing Ltd., 144A 8.375% 01/02/2028   | USD      | 2,521,000                  | 2,426,316              | 0.04               |
| Transocean, Inc., 144A 8% 01/02/2027  | USD      | 33,181,000                 | 30,870,372             | 0.48               |
| Transocean, Inc., 144A 8.75% 15/02/2030   | USD      | 1,450,800                  | 1,421,277              | 0.02               |
|   |          |                            | 69,554,248             | 1.09               |
| <i>Finland</i>  |          |                            |                        |                    |
| Stora Enso OYJ, 144A 7.25% 15/04/2036   | USD      | 6,278,000                  | 6,178,770              | 0.10               |
|   |          |                            | 6,178,770              | 0.10               |
| <i>France</i>   |          |                            |                        |                    |
| Altice France SA, 144A 5.5% 15/01/2028  | USD      | 12,309,000                 | 7,859,318              | 0.12               |
| Altice France SA, 144A 5.125% 15/01/2029  | USD      | 3,600,000                  | 2,189,119              | 0.04               |
| SNF Group SACA, 144A 3.125% 15/03/2027  | USD      | 10,597,000                 | 9,101,362              | 0.14               |
| SNF Group SACA, 144A 3.375% 15/03/2030  | USD      | 13,037,000                 | 10,501,029             | 0.16               |
| Societe Generale SA, Reg. S, FRN 9.375% Perpetual   | USD      | 22,385,000                 | 21,188,396             | 0.33               |
| Vallourec SACA, 144A 7.5% 15/04/2032  | USD      | 16,298,000                 | 15,740,596             | 0.25               |
|   |          |                            | 66,579,820             | 1.04               |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG, FRN 3.729% 14/01/2032   | USD      | 1,710,000                  | 1,348,083              | 0.02               |
| Deutsche Bank AG, FRN 3.742% 07/01/2033   | USD      | 1,765,000                  | 1,356,319              | 0.02               |
| IHO Verwaltungs GmbH, 144A 4.75% 15/09/2026   | USD      | 1,800,000                  | 1,627,597              | 0.03               |
| IHO Verwaltungs GmbH, Reg. S 6.375% 15/05/2029  | USD      | 9,135,718                  | 8,419,477              | 0.13               |
|   |          |                            | 12,751,476             | 0.20               |
| <i>Ireland</i>  |          |                            |                        |                    |
| James Hardie International Finance DAC, 144A 5% 15/01/2028  | USD      | 6,012,000                  | 5,413,331              | 0.08               |
| Smurfit Kappa Treasury Funding DAC 7.5% 20/11/2025  | USD      | 16,616,000                 | 15,820,478             | 0.25               |
|   |          |                            | 21,233,809             | 0.33               |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, FRN, 144A 8.248% 21/11/2033  | USD      | 9,135,000                  | 9,439,599              | 0.15               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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>Italy (continued)</i>  |          |                            |                        |                    |
| UniCredit SpA, FRN, 144A 5.459% 30/06/2035  | USD      | 4,659,000                  | 4,078,810              | 0.06               |
|   |          |                            | <u>13,518,409</u>      | <u>0.21</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028   | USD      | 14,236,000                 | 13,607,790             | 0.21               |
|   |          |                            | <u>13,607,790</u>      | <u>0.21</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Consolidated Energy Finance SA, Reg. S 12% 15/02/2031   | USD      | 9,006,000                  | 8,714,229              | 0.14               |
| Selecta Group FinCo. SA 12% 01/10/2026  | EUR      | 6,882,984                  | 2,949,938              | 0.05               |
| Selecta Group FinCo. SA 12% 01/10/2026  | EUR      | 13,765,967                 | 6,359,027              | 0.10               |
| Telenet Finance Luxembourg Notes Sarl, 144A 5.5% 01/03/2028   | USD      | 29,200,000                 | 25,835,487             | 0.40               |
|   |          |                            | <u>43,858,681</u>      | <u>0.69</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, Reg. S, FRN 5.125% Perpetual   | USD      | 2,000,000                  | 1,793,506              | 0.03               |
| Orbia Advance Corp. SAB de CV, Reg. S 2.875% 11/05/2031   | USD      | 10,000,000                 | 7,712,269              | 0.12               |
| Orbia Advance Corp. SAB de CV, Reg. S 6.75% 19/09/2042  | USD      | 6,456,000                  | 5,897,670              | 0.09               |
|   |          |                            | <u>15,403,445</u>      | <u>0.24</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| OI European Group BV, 144A 4.75% 15/02/2030   | USD      | 3,850,000                  | 3,282,953              | 0.05               |
| Sensata Technologies BV, 144A 4% 15/04/2029   | USD      | 27,560,000                 | 23,624,116             | 0.37               |
| Sunrise FinCo. I BV, 144A 4.875% 15/07/2031   | USD      | 40,212,000                 | 34,070,405             | 0.53               |
|   |          |                            | <u>60,977,474</u>      | <u>0.95</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Grifols SA, 144A 4.75% 15/10/2028   | USD      | 841,000                    | 676,764                | 0.01               |
|   |          |                            | <u>676,764</u>         | <u>0.01</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, 144A 3.25% 01/09/2028   | USD      | 1,000,000                  | 819,510                | 0.01               |
| Ardagh Packaging Finance plc, 144A 4.125% 15/08/2026  | USD      | 25,882,000                 | 20,963,403             | 0.33               |
| Canpack SA, 144A 3.875% 15/11/2029  | USD      | 63,579,000                 | 53,149,344             | 0.83               |
| Cascades, Inc., 144A 5.125% 15/01/2026  | USD      | 15,401,000                 | 14,149,445             | 0.22               |
|   |          |                            | <u>89,081,702</u>      | <u>1.39</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| INEOS Finance plc, Reg. S 7.5% 15/04/2029   | USD      | 27,694,000                 | 26,127,168             | 0.41               |
| INEOS Quattro Finance 2 plc, 144A 9.625% 15/03/2029   | USD      | 2,500,000                  | 2,475,225              | 0.04               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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 Kingdom (continued)</i>   |          |                            |                        |                    |
| Lloyds Banking Group plc, FRN 8% Perpetual  | USD      | 7,034,000                  | 6,720,277              | 0.10               |
| Vodafone Group plc, FRN 7% 04/04/2079   | USD      | 7,308,000                  | 7,032,716              | 0.11               |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 6,118,000                  | 5,822,589              | 0.09               |
|   |          |                            | 48,177,975             | 0.75               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 3.25% 15/03/2026  | USD      | 26,115,000                 | 23,373,315             | 0.37               |
| Albertsons Cos., Inc., 144A 4.625% 15/01/2027   | USD      | 16,905,000                 | 15,245,738             | 0.24               |
| Albertsons Cos., Inc., 144A 3.5% 15/03/2029   | USD      | 43,666,000                 | 36,621,823             | 0.57               |
| Albertsons Cos., Inc., 144A 4.875% 15/02/2030   | USD      | 2,740,000                  | 2,414,699              | 0.04               |
| Amer Sports Co., 144A 6.75% 16/02/2031  | USD      | 2,167,000                  | 2,008,986              | 0.03               |
| Apache Corp. 6% 15/01/2037  | USD      | 1,644,000                  | 1,515,990              | 0.02               |
| Apache Corp. 5.25% 01/02/2042   | USD      | 2,740,000                  | 2,203,414              | 0.03               |
| Aramark Services, Inc., 144A 5% 01/02/2028  | USD      | 4,310,000                  | 3,887,001              | 0.06               |
| Avient Corp., 144A 7.125% 01/08/2030  | USD      | 22,057,000                 | 20,944,944             | 0.33               |
| Avis Budget Car Rental LLC, 144A 5.75% 15/07/2027   | USD      | 1,000,000                  | 902,697                | 0.01               |
| Avis Budget Car Rental LLC, 144A 4.75% 01/04/2028   | USD      | 1,500,000                  | 1,289,092              | 0.02               |
| Avis Budget Car Rental LLC, 144A 5.375% 01/03/2029  | USD      | 4,567,000                  | 3,902,303              | 0.06               |
| Avis Budget Car Rental LLC, 144A 8% 15/02/2031  | USD      | 6,170,000                  | 5,692,792              | 0.09               |
| Axalta Coating Systems LLC, 144A 3.375% 15/02/2029  | USD      | 21,447,000                 | 17,947,325             | 0.28               |
| Berry Global, Inc., 144A 4.875% 15/07/2026  | USD      | 9,305,000                  | 8,523,133              | 0.13               |
| Boost Newco Borrower LLC, 144A 7.5% 15/01/2031  | USD      | 10,152,000                 | 9,878,582              | 0.15               |
| Brink's Co. (The), 144A 4.625% 15/10/2027   | USD      | 20,256,000                 | 18,119,703             | 0.28               |
| Brink's Co. (The), 144A 6.5% 15/06/2029   | USD      | 3,360,000                  | 3,172,869              | 0.05               |
| Calderys Financing LLC, 144A 11.25% 01/06/2028  | USD      | 28,460,000                 | 28,122,500             | 0.44               |
| CCO Holdings LLC, 144A 5.5% 01/05/2026  | USD      | 3,292,000                  | 3,034,459              | 0.05               |
| CCO Holdings LLC, 144A 5.125% 01/05/2027  | USD      | 42,971,000                 | 38,479,801             | 0.60               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 15,025,000                 | 13,108,922             | 0.21               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 67,701,000                 | 54,714,227             | 0.85               |
| CCO Holdings LLC, 144A 7.375% 01/03/2031  | USD      | 13,703,000                 | 12,620,645             | 0.20               |
| CCO Holdings LLC, 144A 4.75% 01/02/2032   | USD      | 6,182,000                  | 4,723,635              | 0.07               |
| CCO Holdings LLC, 144A 4.25% 15/01/2034   | USD      | 9,135,000                  | 6,465,484              | 0.10               |
| Champions Financing, Inc., 144A 8.75% 15/02/2029  | USD      | 14,605,000                 | 13,970,035             | 0.22               |
| Chart Industries, Inc., 144A 7.5% 01/01/2030  | USD      | 4,384,000                  | 4,233,627              | 0.07               |
| Charter Communications Operating LLC 6.484% 23/10/2045  | USD      | 13,139,000                 | 11,213,176             | 0.18               |
| Clearwater Paper Corp., 144A 4.75% 15/08/2028   | USD      | 2,500,000                  | 2,166,508              | 0.03               |
| Clydesdale Acquisition Holdings, Inc., 144A 6.625% 15/04/2029   | USD      | 12,722,000                 | 11,677,059             | 0.18               |
| Clydesdale Acquisition Holdings, Inc., 144A 8.75% 15/04/2030  | USD      | 5,662,000                  | 5,166,468              | 0.08               |
| CNX Resources Corp., 144A 6% 15/01/2029   | USD      | 43,556,000                 | 39,853,357             | 0.62               |
| CNX Resources Corp., 144A 7.375% 15/01/2031   | USD      | 17,866,000                 | 17,035,683             | 0.27               |
| CommScope, Inc., 144A 6% 01/03/2026   | USD      | 4,134,000                  | 3,397,255              | 0.05               |
| CommScope, Inc., 144A 4.75% 01/09/2029  | USD      | 18,192,000                 | 11,766,489             | 0.18               |



## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Comstock Resources, Inc., 144A 6.75% 01/03/2029   | USD      | 42,861,000                 | 38,752,346             | 0.61               |
| Comstock Resources, Inc., 144A 5.875% 15/01/2030  | USD      | 8,000,000                  | 6,957,550              | 0.11               |
| Continental Resources, Inc., 144A 5.75% 15/01/2031  | USD      | 36,542,000                 | 33,530,086             | 0.52               |
| Crescent Energy Finance LLC, 144A 7.625% 01/04/2032   | USD      | 4,590,000                  | 4,365,595              | 0.07               |
| Crown Americas LLC 5.25% 01/04/2030   | USD      | 31,130,000                 | 28,086,753             | 0.44               |
| Darling Ingredients, Inc., 144A 5.25% 15/04/2027  | USD      | 10,997,000                 | 10,028,722             | 0.16               |
| Darling Ingredients, Inc., 144A 6% 15/06/2030   | USD      | 8,678,000                  | 7,958,847              | 0.12               |
| Edgewell Personal Care Co., 144A 5.5% 01/06/2028  | USD      | 20,000,000                 | 18,229,117             | 0.28               |
| Edgewell Personal Care Co., 144A 4.125% 01/04/2029  | USD      | 30,513,000                 | 26,184,713             | 0.41               |
| Endo Finance Holdings, Inc., 144A 8.5% 15/04/2031   | USD      | 2,094,000                  | 2,021,066              | 0.03               |
| Energizer Holdings, Inc., 144A 6.5% 31/12/2027  | USD      | 2,500,000                  | 2,330,203              | 0.04               |
| Energizer Holdings, Inc., 144A 4.75% 15/06/2028   | USD      | 13,360,000                 | 11,673,951             | 0.18               |
| Energizer Holdings, Inc., 144A 4.375% 31/03/2029  | USD      | 15,342,000                 | 12,940,107             | 0.20               |
| EnLink Midstream LLC, 144A 6.5% 01/09/2030  | USD      | 11,648,000                 | 11,114,931             | 0.17               |
| EQM Midstream Partners LP, 144A 6.5% 01/07/2027   | USD      | 4,567,000                  | 4,308,310              | 0.07               |
| EQM Midstream Partners LP, 144A 7.5% 01/06/2030   | USD      | 4,381,000                  | 4,356,538              | 0.07               |
| EQM Midstream Partners LP, 144A 4.75% 15/01/2031  | USD      | 18,271,000                 | 15,958,899             | 0.25               |
| Fortrea Holdings, Inc., 144A 7.5% 01/07/2030  | USD      | 37,739,000                 | 35,015,892             | 0.55               |
| Gartner, Inc., 144A 3.625% 15/06/2029   | USD      | 9,715,000                  | 8,298,831              | 0.13               |
| Gates Corp., 144A 6.875% 01/07/2029   | USD      | 4,490,000                  | 4,265,143              | 0.07               |
| Glatfelter Corp., 144A 4.75% 15/11/2029   | USD      | 25,865,000                 | 19,967,170             | 0.31               |
| Goodyear Tire & Rubber Co. (The) 4.875% 15/03/2027  | USD      | 8,000,000                  | 7,209,655              | 0.11               |
| Goodyear Tire & Rubber Co. (The) 5.25% 15/07/2031   | USD      | 2,500,000                  | 2,120,013              | 0.03               |
| Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033  | USD      | 25,471,000                 | 21,480,558             | 0.34               |
| Graphic Packaging International LLC, 144A 4.75% 15/07/2027  | USD      | 2,000,000                  | 1,817,411              | 0.03               |
| Graphic Packaging International LLC, 144A 3.5% 15/03/2028   | USD      | 21,186,000                 | 18,229,362             | 0.28               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 18,648,000                 | 15,621,053             | 0.24               |
| Hanesbrands, Inc., 144A 4.875% 15/05/2026   | USD      | 10,000,000                 | 9,126,369              | 0.14               |
| Hanesbrands, Inc., 144A 9% 15/02/2031   | USD      | 16,067,000                 | 15,709,393             | 0.25               |
| Hertz Corp. (The), 144A 4.625% 01/12/2026   | USD      | 2,500,000                  | 1,693,312              | 0.03               |
| Hertz Corp. (The), 144A 5% 01/12/2029   | USD      | 36,640,000                 | 20,953,625             | 0.33               |
| Hilton Domestic Operating Co., Inc., 144A 5.375% 01/05/2025   | USD      | 3,654,000                  | 3,397,825              | 0.05               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 20,710,000                 | 17,711,993             | 0.28               |
| Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031   | USD      | 9,099,000                  | 7,598,131              | 0.12               |
| Hilton Domestic Operating Co., Inc., 144A 6.125% 01/04/2032   | USD      | 6,430,000                  | 6,025,127              | 0.09               |
| Hologic, Inc., 144A 3.25% 15/02/2029  | USD      | 33,191,000                 | 27,788,946             | 0.43               |
| Imola Merger Corp., 144A 4.75% 15/05/2029   | USD      | 17,946,000                 | 15,664,205             | 0.24               |
| Ingevity Corp., 144A 3.875% 01/11/2028  | USD      | 20,245,000                 | 17,159,122             | 0.27               |
| IQVIA, Inc., 144A 5% 15/05/2027   | USD      | 6,051,000                  | 5,515,759              | 0.09               |
| Kinetik Holdings LP, 144A 6.625% 15/12/2028   | USD      | 14,854,000                 | 14,079,309             | 0.22               |
| Kinetik Holdings LP, 144A 5.875% 15/06/2030   | USD      | 27,407,000                 | 25,207,569             | 0.39               |
| Kodiak Gas Services LLC, 144A 7.25% 15/02/2029  | USD      | 9,700,000                  | 9,282,039              | 0.15               |
| Kontoor Brands, Inc., 144A 4.125% 15/11/2029  | USD      | 17,016,000                 | 14,373,627             | 0.22               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Kronos Acquisition Holdings, Inc., 144A 8.25% 30/06/2031  | USD      | 47,570,000                 | 44,557,756             | 0.70               |
| Kronos Acquisition Holdings, Inc., 144A 10.75% 30/06/2032   | USD      | 15,910,000                 | 14,240,099             | 0.22               |
| Lamar Media Corp. 3.75% 15/02/2028  | USD      | 10,962,000                 | 9,562,989              | 0.15               |
| Lamar Media Corp. 4.875% 15/01/2029   | USD      | 10,049,000                 | 9,010,870              | 0.14               |
| Lamb Weston Holdings, Inc., 144A 4.875% 15/05/2028  | USD      | 15,108,000                 | 13,635,980             | 0.21               |
| Lamb Weston Holdings, Inc., 144A 4.125% 31/01/2030  | USD      | 12,527,000                 | 10,596,734             | 0.17               |
| Lamb Weston Holdings, Inc., 144A 4.375% 31/01/2032  | USD      | 24,750,000                 | 20,582,367             | 0.32               |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 19,994,000                 | 16,143,081             | 0.25               |
| Live Nation Entertainment, Inc., 144A 3.75% 15/01/2028  | USD      | 6,614,000                  | 5,751,137              | 0.09               |
| Masterbrand, Inc., 144A 7% 15/07/2032   | USD      | 4,711,000                  | 4,451,513              | 0.07               |
| Matador Resources Co., 144A 6.5% 15/04/2032   | USD      | 9,330,000                  | 8,711,484              | 0.14               |
| Mauser Packaging Solutions Holding Co., 144A 9.25% 15/04/2027   | USD      | 29,214,000                 | 27,286,538             | 0.43               |
| Mauser Packaging Solutions Holding Co., Reg. S 7.875% 15/04/2027                                      | USD      | 40,118,000                 | 38,245,368             | 0.60               |
| Mercer International, Inc., 144A 12.875% 01/10/2028   | USD      | 10,950,000                 | 10,999,169             | 0.17               |
| Mercer International, Inc. 5.5% 15/01/2026  | USD      | 29,167,000                 | 26,397,276             | 0.41               |
| Mercer International, Inc. 5.125% 01/02/2029  | USD      | 11,312,000                 | 9,292,657              | 0.15               |
| Merlin Entertainments Group US Holdings, Inc., 144A 7.375%<br>15/02/2031                              | USD      | 4,890,000                  | 4,650,218              | 0.07               |
| Murphy Oil Corp. 6.375% 15/07/2028  | USD      | 10,693,000                 | 10,061,846             | 0.16               |
| Nabors Industries, Inc., 144A 7.375% 15/05/2027   | USD      | 7,067,000                  | 6,692,925              | 0.10               |
| NCR Voyix Corp., 144A 5% 01/10/2028   | USD      | 4,884,000                  | 4,305,367              | 0.07               |
| NCR Voyix Corp., 144A 5.125% 15/04/2029   | USD      | 35,120,000                 | 30,848,718             | 0.48               |
| NCR Voyix Corp., 144A 5.25% 01/10/2030  | USD      | 3,555,000                  | 3,034,703              | 0.05               |
| NGPL PipeCo LLC, 144A 7.768% 15/12/2037   | USD      | 15,769,000                 | 16,864,049             | 0.26               |
| Noble Finance II LLC, 144A 8% 15/04/2030  | USD      | 12,103,000                 | 11,735,418             | 0.18               |
| Occidental Petroleum Corp. 6.2% 15/03/2040  | USD      | 20,098,000                 | 18,727,894             | 0.29               |
| Occidental Petroleum Corp. 6.6% 15/03/2046  | USD      | 1,827,000                  | 1,776,590              | 0.03               |
| Olympus Water US Holding Corp., 144A 9.75% 15/11/2028   | USD      | 25,458,000                 | 25,163,258             | 0.39               |
| Olympus Water US Holding Corp., 144A 6.25% 01/10/2029   | USD      | 13,585,000                 | 11,545,638             | 0.18               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 5,040,000                  | 4,367,592              | 0.07               |
| Organon & Co., 144A 5.125% 30/04/2031   | USD      | 2,500,000                  | 2,094,390              | 0.03               |
| Organon & Co., 144A 6.75% 15/05/2034  | USD      | 9,740,000                  | 9,075,874              | 0.14               |
| Outfront Media Capital LLC, 144A 4.25% 15/01/2029   | USD      | 6,390,000                  | 5,432,003              | 0.09               |
| Owens-Brockway Glass Container, Inc., 144A 6.625% 13/05/2027  | USD      | 20,136,000                 | 18,761,221             | 0.29               |
| Owens-Brockway Glass Container, Inc., 144A 7.25% 15/05/2031   | USD      | 8,930,000                  | 8,342,650              | 0.13               |
| Pactiv Evergreen Group Issuer LLC, 144A 4.375% 15/10/2028   | USD      | 13,531,000                 | 11,784,578             | 0.18               |
| Pactiv Evergreen Group Issuer, Inc., 144A 4% 15/10/2027   | USD      | 43,006,000                 | 37,598,753             | 0.59               |
| Pactiv LLC 7.95% 15/12/2025   | USD      | 14,297,000                 | 13,684,278             | 0.21               |
| Pactiv LLC 8.375% 15/04/2027  | USD      | 8,907,000                  | 8,702,275              | 0.14               |
| Phinia, Inc., 144A 6.75% 15/04/2029   | USD      | 10,610,000                 | 10,049,921             | 0.16               |
| Pike Corp., 144A 8.625% 31/01/2031  | USD      | 7,444,000                  | 7,352,953              | 0.12               |
| Post Holdings, Inc., 144A 5.625% 15/01/2028   | USD      | 14,000,000                 | 12,864,377             | 0.20               |
| Post Holdings, Inc., 144A 5.5% 15/12/2029   | USD      | 9,318,000                  | 8,381,534              | 0.13               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Post Holdings, Inc., 144A 4.625% 15/04/2030   | USD      | 2,502,000                  | 2,145,057              | 0.03               |
| Post Holdings, Inc., 144A 6.25% 15/02/2032  | USD      | 11,930,000                 | 11,159,674             | 0.17               |
| Prime Security Services Borrower LLC, 144A 3.375% 31/08/2027  | USD      | 15,290,000                 | 13,207,881             | 0.21               |
| Primo Water Holdings, Inc., 144A 4.375% 30/04/2029  | USD      | 21,846,000                 | 18,762,021             | 0.29               |
| Rockcliff Energy II LLC, 144A 5.5% 15/10/2029   | USD      | 28,884,000                 | 25,227,035             | 0.39               |
| SCIH Salt Holdings, Inc., 144A 4.875% 01/05/2028  | USD      | 17,508,000                 | 15,171,046             | 0.24               |
| SCIH Salt Holdings, Inc., 144A 6.625% 01/05/2029  | USD      | 7,308,000                  | 6,412,697              | 0.10               |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 9,937,000                  | 9,556,255              | 0.15               |
| Sensata Technologies, Inc., 144A 4.375% 15/02/2030  | USD      | 5,403,000                  | 4,635,630              | 0.07               |
| Sensata Technologies, Inc., 144A 6.625% 15/07/2032  | USD      | 3,008,000                  | 2,826,343              | 0.04               |
| Silgan Holdings, Inc. 4.125% 01/02/2028   | USD      | 13,010,000                 | 11,451,778             | 0.18               |
| Sirius XM Radio, Inc., 144A 5% 01/08/2027   | USD      | 4,480,000                  | 3,999,755              | 0.06               |
| Sirius XM Radio, Inc., 144A 4% 15/07/2028   | USD      | 39,611,000                 | 33,389,973             | 0.52               |
| Sirius XM Radio, Inc., 144A 5.5% 01/07/2029   | USD      | 13,735,000                 | 12,040,565             | 0.19               |
| Sirius XM Radio, Inc., 144A 4.125% 01/07/2030   | USD      | 4,567,000                  | 3,640,144              | 0.06               |
| Sirius XM Radio, Inc., 144A 3.875% 01/09/2031   | USD      | 23,384,000                 | 17,808,930             | 0.28               |
| Southwestern Energy Co. 5.375% 01/02/2029   | USD      | 3,197,000                  | 2,892,533              | 0.05               |
| Sprint Capital Corp. 8.75% 15/03/2032   | USD      | 10,000,000                 | 11,220,119             | 0.18               |
| SS&C Technologies, Inc., 144A 5.5% 30/09/2027   | USD      | 21,006,000                 | 19,308,686             | 0.30               |
| Standard Industries, Inc., 144A 4.75% 15/01/2028  | USD      | 39,907,000                 | 35,503,984             | 0.55               |
| Standard Industries, Inc., 144A 3.375% 15/01/2031   | USD      | 14,621,000                 | 11,485,237             | 0.18               |
| Star Parent, Inc., 144A 9% 01/10/2030   | USD      | 16,190,000                 | 15,875,918             | 0.25               |
| Suburban Propane Partners LP, 144A 5% 01/06/2031  | USD      | 8,000,000                  | 6,714,287              | 0.11               |
| Sunoco LP, 144A 7% 15/09/2028   | USD      | 2,500,000                  | 2,391,372              | 0.04               |
| Sunoco LP 6% 15/04/2027   | USD      | 10,962,000                 | 10,226,489             | 0.16               |
| Sunoco LP 5.875% 15/03/2028   | USD      | 7,308,000                  | 6,789,575              | 0.11               |
| Taylor Morrison Communities, Inc., 144A 5.75% 15/01/2028  | USD      | 13,773,000                 | 12,739,123             | 0.20               |
| Tempur Sealy International, Inc., 144A 4% 15/04/2029  | USD      | 13,454,000                 | 11,336,506             | 0.18               |
| Tempur Sealy International, Inc., 144A 3.875% 15/10/2031  | USD      | 22,358,000                 | 17,631,484             | 0.28               |
| Time Warner Cable Enterprises LLC 8.375% 15/07/2033   | USD      | 5,026,000                  | 5,182,004              | 0.08               |
| Time Warner Cable LLC 6.55% 01/05/2037  | USD      | 4,211,000                  | 3,722,046              | 0.06               |
| Time Warner Cable LLC 7.3% 01/07/2038   | USD      | 1,792,000                  | 1,690,905              | 0.03               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 11,257,000                 | 7,704,862              | 0.12               |
| TransDigm, Inc., 144A 6.375% 01/03/2029   | USD      | 17,243,000                 | 16,188,290             | 0.25               |
| TransDigm, Inc., 144A 7.125% 01/12/2031   | USD      | 1,931,000                  | 1,859,652              | 0.03               |
| TransDigm, Inc., 144A 6.625% 01/03/2032   | USD      | 8,217,000                  | 7,755,570              | 0.12               |
| Tronox, Inc., 144A 4.625% 15/03/2029  | USD      | 26,743,000                 | 22,554,587             | 0.35               |
| USA Compression Partners LP, 144A 7.125% 15/03/2029   | USD      | 7,060,000                  | 6,633,659              | 0.10               |
| Velocity Vehicle Group LLC, 144A 8% 01/06/2029  | USD      | 7,630,000                  | 7,315,138              | 0.11               |
| Venture Global LNG, Inc., 144A 9.875% 01/02/2032  | USD      | 32,180,000                 | 32,676,595             | 0.51               |
| Vistra Operations Co. LLC, 144A 4.3% 15/07/2029   | USD      | 16,850,000                 | 14,857,785             | 0.23               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 10,000,000                 | 9,131,917              | 0.14               |
| WMG Acquisition Corp., 144A 3.75% 01/12/2029  | USD      | 1,000,000                  | 844,685                | 0.01               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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 3.875% 15/07/2030   | USD      | 6,988,000                  | 5,824,413              | 0.09               |
| WMG Acquisition Corp., 144A 3% 15/02/2031   | USD      | 17,672,000                 | 14,212,179             | 0.22               |
| Xerox Holdings Corp., 144A 5% 15/08/2025  | USD      | 2,876,000                  | 2,634,964              | 0.04               |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 23,830,000                 | 19,140,255             | 0.30               |
| Yum! Brands, Inc., 144A 4.75% 15/01/2030  | USD      | 13,703,000                 | 12,172,776             | 0.19               |
| Zebra Technologies Corp., 144A 6.5% 01/06/2032  | USD      | 2,928,000                  | 2,762,979              | 0.04               |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 16,516,000                 | 15,209,864             | 0.24               |
| ZF North America Capital, Inc., 144A 7.125% 14/04/2030  | USD      | 2,500,000                  | 2,413,360              | 0.04               |
|   |          |                            | <u>2,184,905,532</u>   | <u>34.11</u>       |
| Total Bonds   |          |                            | <u>2,910,934,077</u>   | <u>45.44</u>       |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>2,910,934,077</u>   | <u>45.44</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., Reg. S, FRN 5.625% Perpetual  | EUR      | 12,500,000                 | 12,052,185             | 0.19               |
|   |          |                            | <u>12,052,185</u>      | <u>0.19</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 5.375% 25/03/2082   | EUR      | 9,100,000                  | 8,650,555              | 0.14               |
|   |          |                            | <u>8,650,555</u>       | <u>0.14</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 19,765,000                 | 21,193,054             | 0.33               |
|   |          |                            | <u>21,193,054</u>      | <u>0.33</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 1,500,000                  | 1,479,981              | 0.02               |
|   |          |                            | <u>1,479,981</u>       | <u>0.02</u>        |
| Total Bonds   |          |                            | <u>43,375,775</u>      | <u>0.68</u>        |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>43,375,775</u>      | <u>0.68</u>        |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

| 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 European High Yield Bonds - ZH EUR <sup>†</sup>                      | EUR      | 1,472,285                  | 162,950,440            | 2.54               |
|   |          |                            | 162,950,440            | 2.54               |
| Total Collective Investment Schemes - UCITS                                 |          |                            | 162,950,440            | 2.54               |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | 162,950,440            | 2.54               |
| <b>Total Investments</b>  |          |                            | <b>6,014,959,624</b>   | <b>93.90</b>       |
| <b>Cash</b>   |          |                            | <b>429,270,022</b>     | <b>6.70</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(38,513,446)</b>    | <b>(0.60)</b>      |
| <b>Total net assets</b>   |          |                            | <b>6,405,716,200</b>   | <b>100.00</b>      |

<sup>§</sup>Security is currently in default.

<sup>†</sup>Related Party Fund.

### Robeco High Yield Bonds

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 6,904                  | USD      | 686,202,762               | 3,775,353                        | 0.06               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>3,775,353</b>                 | <b>0.06</b>        |
| Euro-Bobl, 06/09/2024                                       | (4,258)                | EUR      | (495,801,520)             | (3,953,811)                      | (0.06)             |
| Euro-Bund, 06/09/2024                                       | (357)                  | EUR      | (46,988,340)              | (572,985)                        | (0.01)             |
| Long Gilt, 26/09/2024                                       | (623)                  | GBP      | (71,695,565)              | (313,339)                        | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(4,840,135)</b>               | <b>(0.08)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(1,064,782)</b>               | <b>(0.02)</b>      |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 112,153          | EUR           | 69,816        | 29/07/2024    | BNP Paribas      | 31                         | –               |
| AUD  | 16,778,524       | EUR           | 10,390,932    | 29/07/2024    | J.P. Morgan      | 58,552                     | –               |
| AUD  | 143,504          | GBP           | 75,845        | 29/07/2024    | Barclays         | 18                         | –               |
| AUD  | 1,983,979        | GBP           | 1,042,017     | 29/07/2024    | J.P. Morgan      | 7,976                      | –               |
| AUD  | 379,802          | USD           | 253,806       | 29/07/2024    | HSBC             | 32                         | –               |
| AUD  | 67,651,836       | USD           | 45,021,289    | 29/07/2024    | J.P. Morgan      | 180,483                    | –               |
| CAD  | 96,055,160       | EUR           | 65,405,279    | 29/07/2024    | HSBC             | 49,184                     | –               |
| CAD  | 11,353,638       | GBP           | 6,557,997     | 29/07/2024    | Barclays         | 10,525                     | –               |
| CHF  | 1,351            | EUR           | 1,405         | 29/07/2024    | HSBC             | 1                          | –               |
| CHF  | 482,675          | GBP           | 426,116       | 29/07/2024    | J.P. Morgan      | 188                        | –               |
| CHF  | 1,071,152        | USD           | 1,195,962     | 29/07/2024    | J.P. Morgan      | 57                         | –               |
| CNH  | 58,872           | GBP           | 6,390         | 29/07/2024    | BNP Paribas      | 3                          | –               |
| CNH  | 129,301          | USD           | 17,745        | 29/07/2024    | BNP Paribas      | 5                          | –               |
| EUR  | 20,879           | GBP           | 17,655        | 29/07/2024    | BNP Paribas      | 79                         | –               |
| EUR  | 66,444,568       | GBP           | 56,364,507    | 29/07/2024    | J.P. Morgan      | 40,165                     | –               |
| EUR  | 7,459,646        | USD           | 8,003,442     | 29/07/2024    | BNP Paribas      | 1,769                      | –               |
| HKD  | 1,796,168        | EUR           | 214,384       | 29/07/2024    | HSBC             | 179                        | –               |
| HKD  | 15,050           | GBP           | 1,526         | 29/07/2024    | Barclays         | –                          | –               |
| HKD  | 210,966          | GBP           | 21,353        | 29/07/2024    | HSBC             | 44                         | –               |
| HKD  | 31,355           | USD           | 4,019         | 29/07/2024    | HSBC             | –                          | –               |
| USD  | 26,216,048       | CHF           | 23,459,940    | 12/07/2024    | HSBC             | 71,916                     | –               |
| USD  | 19,424           | CNH           | 141,281       | 29/07/2024    | BNP Paribas      | 27                         | –               |
| USD  | 701,112,412      | EUR           | 651,129,471   | 12/07/2024    | BNP Paribas      | 2,739,688                  | 0.04            |
| USD  | 382,331,672      | EUR           | 355,037,736   | 12/07/2024    | Societe Generale | 1,531,174                  | 0.03            |
| USD  | 573,984,154      | EUR           | 534,148,279   | 29/07/2024    | J.P. Morgan      | 709,504                    | 0.01            |
| USD  | 87,345,760       | GBP           | 68,707,157    | 12/07/2024    | ING              | 454,947                    | 0.01            |
| USD  | 67,787,354       | GBP           | 53,508,700    | 29/07/2024    | J.P. Morgan      | 126,634                    | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |                  | <b>5,983,181</b>           | <b>0.09</b>     |
| CAD  | 833,334          | EUR           | 568,007       | 29/07/2024    | BNP Paribas      | (151)                      | –               |
| CAD  | 834,499          | GBP           | 482,722       | 29/07/2024    | J.P. Morgan      | (57)                       | –               |
| CAD  | 387,296,037      | USD           | 283,384,558   | 29/07/2024    | HSBC             | (153,782)                  | –               |
| CAD  | 2,426,669        | USD           | 1,774,816     | 29/07/2024    | J.P. Morgan      | (238)                      | –               |
| CHF  | 62,448           | EUR           | 65,397        | 29/07/2024    | Barclays         | (422)                      | –               |
| CHF  | 940,553          | EUR           | 984,969       | 29/07/2024    | Barclays         | (6,358)                    | –               |
| CHF  | 41,145,305       | EUR           | 43,040,134    | 29/07/2024    | HSBC             | (229,919)                  | –               |
| CHF  | 2,928,213        | EUR           | 3,063,064     | 29/07/2024    | HSBC             | (16,363)                   | –               |
| CHF  | 4,753,865        | GBP           | 4,219,108     | 29/07/2024    | HSBC             | (24,408)                   | –               |
| CHF  | 454,640          | GBP           | 403,498       | 29/07/2024    | HSBC             | (2,334)                    | –               |
| CHF  | 177,686,204      | USD           | 199,711,305   | 29/07/2024    | HSBC             | (1,221,599)                | (0.02)          |
| CHF  | 3,184,091        | USD           | 3,573,578     | 29/07/2024    | J.P. Morgan      | (17,048)                   | –               |
| CNH  | 7,495,311        | EUR           | 960,480       | 29/07/2024    | HSBC             | (1,665)                    | –               |
| CNH  | 886,295          | GBP           | 96,318        | 29/07/2024    | HSBC             | (98)                       | –               |
| CNH  | 30,234,549       | USD           | 4,161,524     | 29/07/2024    | Barclays         | (10,184)                   | –               |
| EUR  | 36,020,510       | USD           | 38,654,603    | 12/07/2024    | BNP Paribas      | (29,419)                   | –               |
| EUR  | 2,138,089,571    | USD           | 2,297,552,862 | 29/07/2024    | J.P. Morgan      | (2,847,635)                | (0.05)          |
| GBP  | 4,812,177        | EUR           | 5,672,854     | 29/07/2024    | HSBC             | (3,511)                    | –               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| GBP   | 337,989          | EUR           | 398,326     | 29/07/2024    | J.P. Morgan      | (133)                      | –               |
| GBP   | 19,345,695       | USD           | 24,505,209  | 29/07/2024    | HSBC             | (43,144)                   | –               |
| HKD   | 7,196,954        | USD           | 922,625     | 29/07/2024    | HSBC             | (14)                       | –               |
| USD   | 936,823          | AUD           | 1,420,000   | 12/07/2024    | Societe Generale | (10,965)                   | –               |
| USD   | 30,226,887       | CAD           | 41,578,029  | 12/07/2024    | Barclays         | (154,619)                  | –               |
| USD   | 7,104,663        | EUR           | 6,626,191   | 12/07/2024    | Barclays         | (263)                      | –               |
| USD   | 25,250,699       | EUR           | 23,621,584  | 12/07/2024    | HSBC             | (72,360)                   | –               |
| USD   | 8,398,155        | EUR           | 7,830,374   | 29/07/2024    | BNP Paribas      | (4,691)                    | –               |
| USD   | 25,162,298       | EUR           | 23,481,607  | 29/07/2024    | J.P. Morgan      | (34,530)                   | –               |
| USD   | 4,122,937        | GBP           | 3,261,208   | 29/07/2024    | J.P. Morgan      | (218)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(4,886,128)</b>         | <b>(0.07)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>1,097,053</b>           | <b>0.02</b>     |

### Robeco High Yield Bonds

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount  | Currency | Counterparty  | Reference Entity                     | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR  | % of Net Assets |
|---|----------|---------------|--------------------------------------|----------|-------------------------------|---------------|-------------------|-----------------|
| 300,000,000   | USD      | Citigroup     | CDX.NA.HY.42-V1                      | Sell     | 5.00%                         | 20/06/2029    | 17,588,133        | 0.27            |
|   |          | Goldman       | Antero Resources Corp. 8.375%        |          |                               |               |                   |                 |
| 5,000,000   | USD      | Sachs         | 15/07/2026                           | Sell     | 5.00%                         | 20/12/2027    | 669,717           | 0.01            |
|   |          | Goldman       | Nabors Industries, Inc. 5.5%         |          |                               |               |                   |                 |
| 10,000,000  | USD      | Sachs         | 15/01/2023                           | Sell     | 1.00%                         | 20/12/2024    | 7,470             | –               |
|   |          |               | Nabors Industries, Inc. 5.5%         |          |                               |               |                   |                 |
| 6,000,000   | USD      | Merrill Lynch | 15/01/2023                           | Sell     | 1.00%                         | 20/12/2024    | 4,482             | –               |
|   |          |               | Nabors Industries, Inc. 5.5%         |          |                               |               |                   |                 |
| 11,000,000  | USD      | Barclays      | 15/01/2023                           | Sell     | 1.00%                         | 20/12/2024    | 8,217             | –               |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |          |               |                                      |          |                               |               | <b>18,278,019</b> | <b>0.28</b>     |
| 300,000,000   | EUR      | Citigroup     | ITRAXX.EUROPE.CROSSOVER.41-V1        | Buy      | (5.00)%                       | 20/06/2029    | (22,214,180)      | (0.35)          |
| 1,500,000   | EUR      | BNP Paribas   | Renault SA 1% 28/11/2025             | Sell     | 1.00%                         | 20/06/2029    | (29,669)          | –               |
|   |          | Morgan        | Southern Water Services Finance Ltd. |          |                               |               |                   |                 |
| 25,000,000  | EUR      | Stanley       | 6.64% 31/03/2026                     | Sell     | 1.00%                         | 20/06/2026    | (820,582)         | (0.01)          |
|   |          | Morgan        |                                      |          |                               |               |                   |                 |
| 4,000,000   | USD      | Stanley       | TransDigm, Inc. 6% 15/07/2022        | Buy      | (5.00)%                       | 20/12/2024    | (84,606)          | –               |
| 3,000,000   | USD      | Barclays      | TransDigm, Inc. 6% 15/07/2022        | Buy      | (5.00)%                       | 20/12/2024    | (63,455)          | –               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2024

#### Credit Default Swap Contracts (continued)

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity |      | Buy/Sell | Maturity<br>Date | Market<br>Value EUR | % of Net<br>Assets |
|--|----------|--------------|------------------|------|----------|------------------|---------------------|--------------------|
| 5,000,000  | USD      | Barclays     | TransDigm, Inc.  | 6.5% | Buy      | 15/07/2024       | (105,758)           | –                  |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |      |          |                  | <b>(23,318,250)</b> | <b>(0.36)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |      |          |                  | <b>(5,040,231)</b>  | <b>(0.08)</b>      |



## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<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 USA Ltd. 4.75% 28/02/2028  | USD      | 11,801,000                 | 10,937,503             | 0.38               |
|   |          |                            | <u>10,937,503</u>      | <u>0.38</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 4% 07/06/2033   | EUR      | 8,200,000                  | 8,073,656              | 0.28               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 7,300,000                  | 7,270,657              | 0.25               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 11,000,000                 | 9,172,048              | 0.31               |
|   |          |                            | <u>24,516,361</u>      | <u>0.84</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 5,400,000                  | 5,553,847              | 0.19               |
| Crelan SA, Reg. S, FRN 5.25% 23/01/2032   | EUR      | 5,000,000                  | 5,222,752              | 0.18               |
| KBC Group NV, Reg. S, FRN 4.75% 17/04/2035  | EUR      | 2,800,000                  | 2,823,404              | 0.10               |
|   |          |                            | <u>13,600,003</u>      | <u>0.47</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Athora Holding Ltd., Reg. S 6.625% 16/06/2028   | EUR      | 14,299,000                 | 15,089,735             | 0.52               |
|   |          |                            | <u>15,089,735</u>      | <u>0.52</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Enbridge, Inc. 5.95% 05/04/2054   | USD      | 2,278,000                  | 2,109,416              | 0.07               |
|   |          |                            | <u>2,109,416</u>       | <u>0.07</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 4.57% 03/07/2031  | EUR      | 6,100,000                  | 6,077,857              | 0.21               |
| EP Infrastructure A/S, Reg. S 2.045% 09/10/2028   | EUR      | 6,710,000                  | 5,828,709              | 0.20               |
| EP Infrastructure A/S, Reg. S 1.816% 02/03/2031   | EUR      | 4,520,000                  | 3,614,463              | 0.12               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 7,300,000                  | 7,281,750              | 0.25               |
|   |          |                            | <u>22,802,779</u>      | <u>0.78</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 4.625% 13/04/2027  | GBP      | 8,640,000                  | 10,100,046             | 0.35               |
| Danske Bank A/S, Reg. S, FRN 3.875% 09/01/2032  | EUR      | 9,360,000                  | 9,302,182              | 0.32               |
| Jyske Bank A/S, Reg. S, FRN 4.875% 10/11/2029   | EUR      | 790,000                    | 815,436                | 0.03               |
| Jyske Bank A/S, Reg. S, FRN 5.125% 01/05/2035   | EUR      | 4,751,000                  | 4,850,546              | 0.17               |
| Nykredit Realkredit A/S, Reg. S 4.625% 19/01/2029   | EUR      | 12,166,000                 | 12,565,860             | 0.43               |
| Orsted A/S, Reg. S 2.875% 14/06/2033  | EUR      | 3,150,000                  | 2,938,624              | 0.10               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 3,973,000                  | 4,003,904              | 0.14               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 5,620,000                  | 5,705,487              | 0.19               |
| TDC Net A/S, Reg. S 5.618% 06/02/2030   | EUR      | 2,590,000                  | 2,656,798              | 0.09               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 52,938,883             | 1.82               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 4.125% 29/05/2035  | EUR      | 5,040,000                  | 5,043,456              | 0.17               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 11,370,000                 | 11,555,831             | 0.40               |
|   |          |                            | 16,599,287             | 0.57               |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 4.25% 10/03/2043  | EUR      | 2,980,000                  | 2,896,971              | 0.10               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 4,553,000                  | 4,657,353              | 0.16               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 05/12/2025  | GBP      | 400,000                    | 445,217                | 0.01               |
| Banque Federative du Credit Mutuel SA, Reg. S 1% 16/07/2026   | GBP      | 9,900,000                  | 10,753,805             | 0.37               |
| Banque Federative du Credit Mutuel SA, Reg. S 4.375% 02/05/2030   | EUR      | 10,700,000                 | 10,930,155             | 0.38               |
| BNP Paribas SA, Reg. S, FRN 3.875% 10/01/2031   | EUR      | 5,000,000                  | 5,038,036              | 0.17               |
| BNP Paribas SA, Reg. S, FRN 2.5% 31/03/2032   | EUR      | 9,100,000                  | 8,646,199              | 0.30               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 2,000,000                  | 2,018,700              | 0.07               |
| BPCE SFH SA, Reg. S 3.375% 13/03/2029   | EUR      | 12,400,000                 | 12,478,802             | 0.43               |
| Cie de Financement Foncier SA, Reg. S 2.375% 15/03/2030   | EUR      | 25,100,000                 | 24,049,137             | 0.83               |
| CNP Assurances SACA, Reg. S, FRN 4.25% 05/06/2045   | EUR      | 4,900,000                  | 4,868,082              | 0.17               |
| Credit Agricole Home Loan SFH SA, Reg. S 3.25% 28/09/2032   | EUR      | 14,200,000                 | 14,239,981             | 0.49               |
| Credit Agricole SA, Reg. S, FRN 5.75% 29/11/2027  | GBP      | 5,900,000                  | 6,983,937              | 0.24               |
| Electricite de France SA, Reg. S 4.625% 25/01/2043  | EUR      | 5,300,000                  | 5,249,029              | 0.18               |
| Electricite de France SA, Reg. S, FRN 5% Perpetual  | EUR      | 5,000,000                  | 4,961,826              | 0.17               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 3,200,000                  | 2,789,919              | 0.10               |
| Electricite de France SA, Reg. S, FRN 9.125% Perpetual  | USD      | 2,105,000                  | 2,138,470              | 0.07               |
| Engie SA, Reg. S, FRN 5.125% 31/12/2164   | EUR      | 4,400,000                  | 4,378,921              | 0.15               |
| France Government Bond OAT, Reg. S, 144A 3% 25/11/2034  | EUR      | 29,350,000                 | 28,587,094             | 0.98               |
| La Banque Postale Home Loan SFH SA, Reg. S 3.25% 23/01/2030   | EUR      | 11,300,000                 | 11,326,378             | 0.39               |
| La Mondiale SAM, Reg. S, FRN 4.8% 18/01/2048  | USD      | 9,070,000                  | 7,848,415              | 0.27               |
| Orange SA, Reg. S, FRN 5.375% Perpetual   | EUR      | 3,500,000                  | 3,622,660              | 0.12               |
| TotalEnergies Capital SA 5.488% 05/04/2054  | USD      | 9,107,000                  | 8,384,545              | 0.29               |
|   |          |                            | 187,293,632            | 6.44               |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.2% Perpetual  | USD      | 1,400,000                  | 1,071,096              | 0.04               |
| Bayer AG, Reg. S, FRN 7% 25/09/2083   | EUR      | 2,500,000                  | 2,579,488              | 0.09               |
| Commerzbank AG, Reg. S, FRN 5.125% 18/01/2030   | EUR      | 8,000,000                  | 8,319,049              | 0.29               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 4,800,000                  | 4,753,034              | 0.16               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 8,600,000                  | 8,710,790              | 0.30               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 12,600,000                 | 11,252,521             | 0.39               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 3,600,000                  | 3,626,527              | 0.12               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Robert Bosch GmbH, Reg. S 4.375% 02/06/2043   | EUR      | 4,600,000                  | 4,677,617              | 0.16               |
| Schaeffler AG, Reg. S 4.5% 28/03/2030   | EUR      | 3,900,000                  | 3,852,807              | 0.13               |
| Volkswagen Bank GmbH, Reg. S 4.625% 03/05/2031  | EUR      | 4,400,000                  | 4,550,722              | 0.16               |
| Volkswagen Leasing GmbH, Reg. S 3.875% 11/10/2028   | EUR      | 1,692,000                  | 1,697,000              | 0.06               |
| Volkswagen Leasing GmbH, Reg. S 4.75% 25/09/2031  | EUR      | 6,420,000                  | 6,731,216              | 0.23               |
|   |          |                            | <u>61,821,867</u>      | <u>2.13</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd., Reg. S, FRN 0.88% 09/09/2033  | EUR      | 15,000,000                 | 12,953,250             | 0.45               |
|   |          |                            | <u>12,953,250</u>      | <u>0.45</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 6.125% 05/10/2027   | EUR      | 8,439,000                  | 8,642,211              | 0.30               |
|   |          |                            | <u>8,642,211</u>       | <u>0.30</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 5,300,000                  | 5,136,053              | 0.17               |
| Linde plc, Reg. S 3.625% 12/06/2034   | EUR      | 21,100,000                 | 21,197,257             | 0.73               |
| Linde plc, Reg. S 1.625% 31/03/2035   | EUR      | 3,500,000                  | 2,892,566              | 0.10               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 6,410,000                  | 6,897,276              | 0.24               |
|   |          |                            | <u>36,123,152</u>      | <u>1.24</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 15/01/2030   | EUR      | 5,630,000                  | 5,040,629              | 0.17               |
| Autostrade per l'Italia SpA, Reg. S 4.25% 28/06/2032  | EUR      | 2,779,000                  | 2,740,260              | 0.10               |
| Banca Monte dei Paschi di Siena SpA, Reg. S 10.5% 23/07/2029  | EUR      | 2,718,000                  | 3,246,775              | 0.11               |
| Banca Monte dei Paschi di Siena SpA, Reg. S, FRN 7.708% 18/01/2028  | EUR      | 4,923,000                  | 5,194,588              | 0.18               |
| Enel SpA, Reg. S, FRN 6.375% Perpetual  | EUR      | 6,740,000                  | 7,090,728              | 0.24               |
|   |          |                            | <u>23,312,980</u>      | <u>0.80</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 2.94% 30/09/2040  | USD      | 11,786,089                 | 8,852,625              | 0.30               |
|   |          |                            | <u>8,852,625</u>       | <u>0.30</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 3.625% 29/10/2029                               | EUR      | 7,690,000                  | 7,335,922              | 0.25               |
| Holcim Finance Luxembourg SA, Reg. S 0.5% 23/04/2031  | EUR      | 10,513,000                 | 8,426,408              | 0.29               |
| Holcim Finance Luxembourg SA, Reg. S 0.625% 19/01/2033  | EUR      | 1,926,000                  | 1,477,650              | 0.05               |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 4,247,000                  | 4,235,326              | 0.14               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Traton Finance Luxembourg SA, Reg. S 3.75% 27/03/2030   | EUR      | 9,900,000                  | 9,770,273              | 0.34               |
|   |          |                            | <u>31,245,579</u>      | <u>1.07</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 5.125% 22/02/2033  | EUR      | 7,000,000                  | 7,141,059              | 0.25               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 6,600,000                  | 6,427,374              | 0.22               |
| ABN AMRO Bank NV, Reg. S, FRN 6.875% Perpetual  | EUR      | 3,600,000                  | 3,646,126              | 0.12               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 3,547,000                  | 4,001,904              | 0.14               |
| ASR Nederland NV, Reg. S, FRN 3.375% 02/05/2049   | EUR      | 1,150,000                  | 1,078,961              | 0.04               |
| Braskem Netherlands Finance BV, Reg. S 7.25% 13/02/2033   | USD      | 4,919,000                  | 4,325,783              | 0.15               |
| Digital Dutch Finco BV, REIT, Reg. S 1.25% 01/02/2031   | EUR      | 3,680,000                  | 3,063,331              | 0.10               |
| Enel Finance International NV, Reg. S 0.875% 28/09/2034   | EUR      | 5,740,000                  | 4,278,072              | 0.15               |
| ING Groep NV, FRN 6.083% 11/09/2027   | USD      | 6,303,000                  | 5,944,241              | 0.20               |
| ING Groep NV, FRN 4.252% 28/03/2033   | USD      | 1,391,000                  | 1,198,334              | 0.04               |
| ING Groep NV, Reg. S, FRN 0.25% 01/02/2030  | EUR      | 300,000                    | 255,574                | 0.01               |
| LeasePlan Corp. NV, Reg. S 0.25% 07/09/2026   | EUR      | 2,950,000                  | 2,745,534              | 0.09               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 6,111,000                  | 5,930,531              | 0.20               |
| NIBC Bank NV, Reg. S 1% 24/01/2060  | EUR      | 6,500,000                  | 6,011,742              | 0.21               |
| Sartorius Finance BV, Reg. S 4.5% 14/09/2032  | EUR      | 8,800,000                  | 9,041,393              | 0.31               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 8,742,000                  | 8,644,805              | 0.30               |
| Syngenta Finance NV, Reg. S 5.676% 24/04/2048   | USD      | 7,003,000                  | 5,530,513              | 0.19               |
| TenneT Holding BV, Reg. S 0.5% 09/06/2031   | EUR      | 1,660,000                  | 1,375,327              | 0.05               |
| TenneT Holding BV, Reg. S 0.125% 30/11/2032   | EUR      | 10,499,000                 | 8,102,231              | 0.28               |
| TenneT Holding BV, Reg. S 0.875% 16/06/2035   | EUR      | 4,736,000                  | 3,605,748              | 0.12               |
| TenneT Holding BV, Reg. S 0.5% 30/11/2040   | EUR      | 554,000                    | 347,145                | 0.01               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 3,400,000                  | 3,158,361              | 0.11               |
| Volkswagen International Finance NV, Reg. S, FRN 7.5% Perpetual   | EUR      | 5,900,000                  | 6,375,426              | 0.22               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 8,700,000                  | 8,721,860              | 0.30               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 1,900,000                  | 2,007,542              | 0.07               |
|   |          |                            | <u>112,958,917</u>     | <u>3.88</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| ANZ New Zealand Int'l Ltd., Reg. S 3.951% 17/07/2026  | EUR      | 8,406,000                  | 8,505,923              | 0.29               |
|   |          |                            | <u>8,505,923</u>       | <u>0.29</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp., Reg. S 5.75% 15/01/2030   | EUR      | 19,650,000                 | 20,281,623             | 0.70               |
|   |          |                            | <u>20,281,623</u>      | <u>0.70</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Pfizer Investment Enterprises Pte. Ltd. 4.65% 19/05/2030  | USD      | 23,060,000                 | 21,236,946             | 0.73               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 7,617,000                  | 7,104,757              | 0.25               |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 1,150,000                  | 937,250                | 0.03               |
| United Overseas Bank Ltd., Reg. S 0.01% 01/12/2027  | EUR      | 2,063,000                  | 1,841,743              | 0.06               |
|   |          |                            | <u>31,120,696</u>      | <u>1.07</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Korea Housing Finance Corp., Reg. S 4.082% 25/09/2027   | EUR      | 10,234,000                 | 10,450,756             | 0.36               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 6,330,000                  | 6,061,266              | 0.21               |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 3,573,000                  | 2,750,085              | 0.09               |
|   |          |                            | <u>19,262,107</u>      | <u>0.66</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 6,100,000                  | 6,144,276              | 0.21               |
| Banco de Sabadell SA, Reg. S 3.5% 28/08/2026  | EUR      | 14,100,000                 | 14,117,677             | 0.49               |
| Banco de Sabadell SA, Reg. S, FRN 2% 17/01/2030   | EUR      | 2,400,000                  | 2,354,892              | 0.08               |
| Banco Santander SA, Reg. S 0.875% 09/05/2031  | EUR      | 200,000                    | 170,428                | 0.01               |
| Banco Santander SA, Reg. S, FRN 3.125% 06/10/2026   | GBP      | 6,700,000                  | 7,656,772              | 0.26               |
| CaixaBank SA, Reg. S, FRN 7.5% 31/12/2164   | EUR      | 2,000,000                  | 2,080,768              | 0.07               |
| EDP Servicios Financieros Espana SA, Reg. S 3.5% 16/07/2030   | EUR      | 4,696,000                  | 4,639,413              | 0.16               |
|   |          |                            | <u>37,164,226</u>      | <u>1.28</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S, FRN 4.205% 03/05/2027   | EUR      | 21,219,000                 | 21,223,972             | 0.73               |
| Swedbank AB, Reg. S 3.375% 29/05/2030   | EUR      | 8,090,000                  | 8,058,357              | 0.28               |
|   |          |                            | <u>29,282,329</u>      | <u>1.01</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS Group AG, Reg. S, FRN 2.125% 13/10/2026   | EUR      | 7,550,000                  | 7,374,420              | 0.25               |
| UBS Group AG, Reg. S, FRN 4.375% 11/01/2031   | EUR      | 6,970,000                  | 7,123,064              | 0.25               |
| UBS Group AG, Reg. S, FRN 2.875% 02/04/2032   | EUR      | 6,000,000                  | 5,605,435              | 0.19               |
|   |          |                            | <u>20,102,919</u>      | <u>0.69</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 6.224% 09/05/2034   | USD      | 5,115,000                  | 4,891,569              | 0.17               |
| Barclays plc, Reg. S, FRN 4.918% 08/08/2030   | EUR      | 2,330,000                  | 2,423,486              | 0.08               |
| Barclays plc, Reg. S, FRN 5.851% 21/03/2035   | GBP      | 6,191,000                  | 7,290,445              | 0.25               |
| BP Capital Markets plc, Reg. S 1.231% 08/05/2031  | EUR      | 5,730,000                  | 4,894,042              | 0.17               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 6,169,000                  | 7,732,968              | 0.27               |
| HSBC Holdings plc 4.95% 31/03/2030  | USD      | 4,178,000                  | 3,831,026              | 0.13               |
| HSBC Holdings plc, FRN 4.292% 12/09/2026  | USD      | 3,169,000                  | 2,904,728              | 0.10               |
| HSBC Holdings plc, FRN 5.597% 17/05/2028  | USD      | 7,779,000                  | 7,286,378              | 0.25               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Bank plc, Reg. S 7.625% 22/04/2025   | GBP      | 7,000,000                  | 8,382,276              | 0.29               |
| Lloyds Banking Group plc, Reg. S, FRN 6.625% 02/06/2033   | GBP      | 8,620,000                  | 10,286,871             | 0.35               |
| Nationwide Building Society, Reg. S 4% 14/09/2026   | USD      | 3,672,000                  | 3,290,089              | 0.11               |
| Nationwide Building Society, Reg. S 4.5% 01/11/2026   | EUR      | 5,417,000                  | 5,527,819              | 0.19               |
| Nationwide Building Society, Reg. S, FRN 4.015% 02/05/2027  | EUR      | 12,560,000                 | 12,571,161             | 0.43               |
| NatWest Group plc, Reg. S, FRN 7.416% 06/06/2033  | GBP      | 3,868,000                  | 4,728,936              | 0.16               |
| NatWest Markets plc, Reg. S 5.41% 17/05/2029  | USD      | 29,980,000                 | 27,995,607             | 0.96               |
| Prudential Funding Asia plc 3.625% 24/03/2032   | USD      | 8,667,000                  | 7,219,973              | 0.25               |
| Prudential Funding Asia plc, Reg. S, FRN 2.95% 03/11/2033   | USD      | 5,627,000                  | 4,653,071              | 0.16               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 11,068,000                 | 9,829,050              | 0.34               |
| Santander UK Group Holdings plc, FRN 6.534% 10/01/2029  | USD      | 7,562,000                  | 7,244,728              | 0.25               |
| Tesco Corporate Treasury Services plc, Reg. S 5.125% 22/05/2034   | GBP      | 2,628,000                  | 2,993,978              | 0.10               |
| Thames Water Utilities Finance plc, Reg. S 4% 18/04/2027  | EUR      | 2,980,000                  | 2,592,953              | 0.09               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 03/07/2034  | GBP      | 4,730,000                  | 4,410,859              | 0.15               |
| Vodafone Group plc 5.75% 28/06/2054   | USD      | 23,650,000                 | 21,409,438             | 0.74               |
|   |          |                            | <u>174,391,451</u>     | <u>5.99</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Express Co. 3.125% 20/05/2026  | USD      | 6,500,000                  | 5,836,000              | 0.20               |
| American Tower Corp., REIT 5.8% 15/11/2028  | USD      | 10,320,000                 | 9,820,693              | 0.34               |
| American Tower Corp., REIT 0.95% 05/10/2030   | EUR      | 1,680,000                  | 1,401,901              | 0.05               |
| American Tower Corp., REIT 1.25% 21/05/2033   | EUR      | 1,166,000                  | 923,863                | 0.03               |
| Ashtead Capital, Inc., 144A 2.45% 12/08/2031  | USD      | 18,128,000                 | 13,650,894             | 0.47               |
| Ashtead Capital, Inc., 144A 5.5% 11/08/2032   | USD      | 2,495,000                  | 2,274,186              | 0.08               |
| Ashtead Capital, Inc., 144A 5.55% 30/05/2033  | USD      | 2,175,000                  | 1,977,485              | 0.07               |
| Ashtead Capital, Inc., 144A 5.95% 15/10/2033  | USD      | 3,136,000                  | 2,931,273              | 0.10               |
| AT&T, Inc. 5.4% 15/02/2034  | USD      | 25,330,000                 | 23,635,008             | 0.81               |
| Booking Holdings, Inc. 4.75% 15/11/2034   | EUR      | 6,309,000                  | 6,781,444              | 0.23               |
| Celanese US Holdings LLC 6.165% 15/07/2027  | USD      | 1,000,000                  | 946,971                | 0.03               |
| Celanese US Holdings LLC 0.625% 10/09/2028  | EUR      | 5,330,000                  | 4,613,330              | 0.16               |
| Celanese US Holdings LLC 6.35% 15/11/2028   | USD      | 1,683,000                  | 1,613,127              | 0.05               |
| Celanese US Holdings LLC 6.7% 15/11/2033  | USD      | 17,313,000                 | 16,974,339             | 0.58               |
| Coca-Cola Co. (The) 5% 13/05/2034   | USD      | 4,062,000                  | 3,802,526              | 0.13               |
| Consolidated Edison Co. of New York, Inc. 5.5% 15/03/2034   | USD      | 5,420,000                  | 5,139,154              | 0.18               |
| Consolidated Edison Co. of New York, Inc. 5.375% 15/05/2034   | USD      | 7,569,000                  | 7,095,299              | 0.24               |
| Consolidated Edison Co. of New York, Inc. 6.15% 15/11/2052  | USD      | 4,300,000                  | 4,252,165              | 0.15               |
| CVS Health Corp. 5.125% 21/02/2030  | USD      | 16,041,000                 | 14,799,111             | 0.51               |
| CVS Health Corp. 6.05% 01/06/2054   | USD      | 13,855,000                 | 12,669,738             | 0.43               |
| Duke Energy Corp. 3.1% 15/06/2028   | EUR      | 4,076,000                  | 3,976,972              | 0.14               |
| Eastman Chemical Co. 5.625% 20/02/2034  | USD      | 10,020,000                 | 9,289,005              | 0.32               |
| EQT Corp. 7% 01/02/2030   | USD      | 4,350,000                  | 4,306,093              | 0.15               |
| Equinix, Inc., REIT 1% 15/03/2033   | EUR      | 5,750,000                  | 4,563,279              | 0.16               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Fiserv, Inc. 5.625% 21/08/2033  | USD      | 7,432,000                  | 6,995,701              | 0.24               |
| Florida Power & Light Co. 4.625% 15/05/2030   | USD      | 6,401,000                  | 5,851,802              | 0.20               |
| Florida Power & Light Co. 5.6% 15/06/2054   | USD      | 7,051,000                  | 6,648,680              | 0.23               |
| General Mills, Inc. 5.5% 17/10/2028   | USD      | 14,140,000                 | 13,377,160             | 0.46               |
| General Motors Financial Co., Inc. 2.7% 10/06/2031  | USD      | 6,690,000                  | 5,166,777              | 0.18               |
| HCA, Inc. 5.5% 15/06/2047   | USD      | 3,300,000                  | 2,842,059              | 0.10               |
| HCA, Inc. 5.9% 01/06/2053   | USD      | 6,000,000                  | 5,449,982              | 0.19               |
| Home Depot, Inc. (The) 5.3% 25/06/2054  | USD      | 1,406,000                  | 1,282,440              | 0.04               |
| International Business Machines Corp. 4.15% 27/07/2027  | USD      | 4,750,000                  | 4,323,631              | 0.15               |
| John Deere Capital Corp. 4.7% 10/06/2030  | USD      | 18,850,000                 | 17,418,495             | 0.60               |
| Johnson & Johnson 4.8% 01/06/2029   | USD      | 13,074,000                 | 12,289,622             | 0.42               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 4,700,000                  | 4,349,751              | 0.15               |
| Kellanova 5.25% 01/03/2033  | USD      | 12,163,000                 | 11,282,074             | 0.39               |
| Kinder Morgan, Inc. 5.3% 01/12/2034   | USD      | 5,120,000                  | 4,631,642              | 0.16               |
| Kroger Co. (The) 2.2% 01/05/2030  | USD      | 7,300,000                  | 5,790,855              | 0.20               |
| LYB International Finance III LLC 4.2% 01/05/2050   | USD      | 3,593,000                  | 2,548,535              | 0.09               |
| Mastercard, Inc. 4.875% 09/05/2034  | USD      | 14,760,000                 | 13,614,308             | 0.47               |
| McDonald's Corp., Reg. S 3.875% 20/02/2031  | EUR      | 11,535,000                 | 11,695,131             | 0.40               |
| Metropolitan Life Global Funding I, Reg. S 3.75% 07/12/2031   | EUR      | 17,668,000                 | 17,982,867             | 0.62               |
| Morgan Stanley, FRN 4.656% 02/03/2029   | EUR      | 16,440,000                 | 16,949,598             | 0.58               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 11,540,000                 | 11,684,798             | 0.40               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 11,690,000                 | 11,660,462             | 0.40               |
| New York Life Global Funding, Reg. S 4.95% 07/12/2029   | GBP      | 5,434,000                  | 6,485,014              | 0.22               |
| Occidental Petroleum Corp. 8.875% 15/07/2030  | USD      | 5,101,000                  | 5,486,680              | 0.19               |
| Occidental Petroleum Corp. 6.625% 01/09/2030  | USD      | 7,070,000                  | 6,915,614              | 0.24               |
| Owens Corning 5.95% 15/06/2054  | USD      | 3,674,000                  | 3,451,321              | 0.12               |
| Southern California Gas Co. 5.6% 01/04/2054   | USD      | 8,050,000                  | 7,376,703              | 0.25               |
| Southern Co. (The) 3.7% 30/04/2030  | USD      | 100,000                    | 86,095                 | –                  |
| Southern Co. (The) 5.7% 15/03/2034  | USD      | 11,420,000                 | 10,841,242             | 0.37               |
| Stanley Black & Decker, Inc. 2.3% 15/03/2030  | USD      | 7,271,000                  | 5,776,702              | 0.20               |
| Stanley Black & Decker, Inc. 2.75% 15/11/2050   | USD      | 4,312,000                  | 2,303,597              | 0.08               |
| Targa Resources Corp. 6.15% 01/03/2029  | USD      | 2,523,000                  | 2,429,963              | 0.08               |
| Targa Resources Partners LP 4.875% 01/02/2031   | USD      | 9,840,000                  | 8,754,857              | 0.30               |
| Thermo Fisher Scientific, Inc. 4.977% 10/08/2030  | USD      | 5,350,000                  | 4,996,030              | 0.17               |
| Toyota Motor Credit Corp. 5.05% 16/05/2029  | USD      | 20,557,000                 | 19,245,151             | 0.66               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 733,000                    | 645,406                | 0.02               |
| US Treasury 0.375% 15/08/2024   | USD      | 25,382,000                 | 23,535,669             | 0.81               |
| Verizon Communications, Inc. 3.75% 28/02/2036   | EUR      | 9,000,000                  | 8,887,315              | 0.31               |
| Verizon Communications, Inc. 5.5% 23/02/2054  | USD      | 3,830,000                  | 3,499,372              | 0.12               |
| Westlake Corp. 4.375% 15/11/2047  | USD      | 2,850,000                  | 2,150,867              | 0.07               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 5,624,000                  | 5,181,069              | 0.18               |
|   |          |                            | 485,158,893            | 16.67              |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 1,665,000                  | 1,450,612              | 0.05               |
|   |          |                            | <u>1,450,612</u>       | <u>0.05</u>        |
| Total Bonds   |          |                            | <u>1,468,518,959</u>   | <u>50.47</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 20,300,000                 | 16,692,626             | 0.57               |
|   |          |                            | <u>16,692,626</u>      | <u>0.57</u>        |
| Total Convertible Bonds   |          |                            | <u>16,692,626</u>      | <u>0.57</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,485,211,585</u>   | <u>51.04</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 4.5% 15/09/2027   | USD      | 13,442,000                 | 11,975,741             | 0.41               |
|   |          |                            | <u>11,975,741</u>      | <u>0.41</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The) 4.85% 01/02/2030  | USD      | 20,111,000                 | 18,448,359             | 0.64               |
| Enbridge, Inc., FRN 7.2% 27/06/2054   | USD      | 5,901,000                  | 5,542,074              | 0.19               |
| Enbridge, Inc., FRN 7.375% 15/03/2055   | USD      | 6,280,000                  | 5,879,752              | 0.20               |
|   |          |                            | <u>29,870,185</u>      | <u>1.03</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.2% 29/01/2030   | USD      | 1,753,000                  | 1,512,458              | 0.05               |
|   |          |                            | <u>1,512,458</u>       | <u>0.05</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 6.259% 22/09/2026  | USD      | 5,843,000                  | 5,489,275              | 0.19               |
| Danske Bank A/S, Reg. S, FRN 5.705% 01/03/2030  | USD      | 2,874,000                  | 2,688,742              | 0.09               |
|   |          |                            | <u>8,178,017</u>       | <u>0.28</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 5.896% 13/07/2026   | USD      | 11,270,000                 | 10,599,766             | 0.36               |
| BNP Paribas SA, Reg. S, FRN 3.052% 13/01/2031   | USD      | 6,743,000                  | 5,510,021              | 0.19               |
| BNP Paribas SA, Reg. S, FRN 5.738% 20/02/2035   | USD      | 6,380,000                  | 5,927,134              | 0.20               |



## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| 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 (continued)</i>   |          |                            |                        |                    |
| BPCE Home Loans FCT, Reg. S, FRN 'A' 4.565% 31/10/2057  | EUR      | 12,954,875                 | 13,025,518             | 0.45               |
| BPCE SA, Reg. S 2.375% 14/01/2025   | USD      | 6,817,000                  | 6,235,536              | 0.22               |
| BPCE SA, Reg. S 5.281% 30/05/2029   | USD      | 4,380,000                  | 4,069,486              | 0.14               |
| BPCE SA, Reg. S, FRN 6.612% 19/10/2027  | USD      | 8,720,000                  | 8,258,720              | 0.28               |
| Cars Alliance Auto Leases France FCT, Reg. S, FRN 'A' 4.308%<br>21/10/2036                            | EUR      | 4,094,989                  | 4,098,775              | 0.14               |
| Cars Alliance Auto Leases France V, Reg. S, FRN 'A' 4.258%<br>21/10/2038                              | EUR      | 22,500,000                 | 22,550,333             | 0.78               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'A' 4.089%<br>18/03/2035                              | EUR      | 20,821,920                 | 20,848,249             | 0.72               |
| Engie SA, 144A 5.875% 10/04/2054  | USD      | 3,978,000                  | 3,574,594              | 0.12               |
| Societe Generale SA, Reg. S 4.677% 15/06/2027   | USD      | 11,560,000                 | 10,590,544             | 0.36               |
| Societe Generale SA, Reg. S, FRN 6.691% 10/01/2034  | USD      | 3,511,000                  | 3,375,602              | 0.12               |
| Societe Generale SA, Reg. S, FRN 6.066% 19/01/2035  | USD      | 4,163,000                  | 3,844,979              | 0.13               |
|   |          |                            | <u>122,509,257</u>     | <u>4.21</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Red & Black Auto Germany 8 UG, Reg. S, FRN 'A' 4.299% 15/09/2030                                      | EUR      | 5,728,412                  | 5,742,988              | 0.20               |
|   |          |                            | <u>5,742,988</u>       | <u>0.20</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.875% 24/04/2025   | USD      | 441,000                    | 410,814                | 0.01               |
|   |          |                            | <u>410,814</u>         | <u>0.01</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 7.583% 14/10/2026  | USD      | 8,476,000                  | 8,080,612              | 0.28               |
| AIB Group plc, Reg. S, FRN 6.608% 13/09/2029  | USD      | 3,826,000                  | 3,683,633              | 0.12               |
| Bank of Ireland Group plc, FRN, 144A 6.253% 16/09/2026  | USD      | 15,170,000                 | 14,218,679             | 0.49               |
|   |          |                            | <u>25,982,924</u>      | <u>0.89</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, 144A 7.2% 28/11/2033   | USD      | 12,350,000                 | 12,353,077             | 0.43               |
| Intesa Sanpaolo SpA, FRN, 144A 8.248% 21/11/2033  | USD      | 1,479,000                  | 1,528,316              | 0.05               |
|   |          |                            | <u>13,881,393</u>      | <u>0.48</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Compartment VCL 42, Reg. S, FRN 'A' 4.003% 25/03/2030   | EUR      | 20,000,000                 | 20,004,754             | 0.69               |
| Silver Arrow SA Compartment 15, Reg. S, FRN 'A' 4.039% 15/02/2030                                     | EUR      | 2,874,241                  | 2,877,488              | 0.10               |
|   |          |                            | <u>22,882,242</u>      | <u>0.79</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033   | USD      | 6,491,000                  | 5,524,618              | 0.19               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026   | USD      | 12,177,000                 | 10,585,781             | 0.36               |
|   |          |                            | <u>16,110,399</u>      | <u>0.55</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Cooperatieve Rabobank UA, Reg. S, FRN 1.004% 24/09/2026   | USD      | 1,115,000                  | 983,366                | 0.03               |
| Delphinus BV, Reg. S, FRN 'A' 4.16% 22/03/2102  | EUR      | 10,385,774                 | 10,415,050             | 0.36               |
| OCI NV, 144A 6.7% 16/03/2033  | USD      | 10,743,000                 | 9,894,372              | 0.34               |
| Saecure 20 BV, Reg. S, FRN 'A' 4.564% 28/04/2093  | EUR      | 2,674,172                  | 2,698,016              | 0.09               |
| Saecure BV, Reg. S, FRN 'A' 4.284% 28/04/2090   | EUR      | 10,872,382                 | 10,895,001             | 0.38               |
| Suzano International Finance BV 4% 14/01/2025   | USD      | 250,000                    | 230,639                | 0.01               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050   | USD      | 6,080,000                  | 5,620,467              | 0.19               |
|   |          |                            | <u>40,736,911</u>      | <u>1.40</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 3.1% 15/07/2031   | USD      | 7,516,000                  | 5,964,008              | 0.21               |
| Aker BP ASA, Reg. S 6% 13/06/2033   | USD      | 10,938,000                 | 10,305,942             | 0.35               |
|   |          |                            | <u>16,269,950</u>      | <u>0.56</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2029  | USD      | 7,113,000                  | 6,622,291              | 0.23               |
| SK Hynix, Inc., Reg. S 6.5% 17/01/2033  | USD      | 12,397,000                 | 12,163,490             | 0.42               |
|   |          |                            | <u>18,785,781</u>      | <u>0.65</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S, FRN 6.84% 13/09/2034  | USD      | 9,770,000                  | 9,629,554              | 0.33               |
|   |          |                            | <u>9,629,554</u>       | <u>0.33</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 5.125% 28/05/2027  | USD      | 12,079,000                 | 11,276,691             | 0.39               |
|   |          |                            | <u>11,276,691</u>      | <u>0.39</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS AG 5.65% 11/09/2028   | USD      | 6,040,000                  | 5,736,082              | 0.20               |
| UBS Group AG, Reg. S, FRN 5.617% 13/09/2030   | USD      | 4,510,000                  | 4,230,300              | 0.14               |
|   |          |                            | <u>9,966,382</u>       | <u>0.34</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Express Co., FRN 6.338% 30/10/2026   | USD      | 6,706,000                  | 6,317,574              | 0.22               |
| Apache Corp. 5.1% 01/09/2040  | USD      | 11,957,000                 | 9,522,055              | 0.33               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Apache Corp. 4.75% 15/04/2043   | USD      | 1,670,000                  | 1,240,925              | 0.04               |
| Apache Corp. 4.25% 15/01/2044   | USD      | 2,660,000                  | 1,790,253              | 0.06               |
| Bank of America Corp., FRN 1.734% 22/07/2027  | USD      | 11,202,000                 | 9,685,255              | 0.33               |
| Bank of America Corp., FRN 1.922% 24/10/2031  | USD      | 8,560,000                  | 6,527,273              | 0.22               |
| Bayer US Finance II LLC, 144A 3.95% 15/04/2045  | USD      | 4,027,000                  | 2,627,961              | 0.09               |
| Bayer US Finance LLC, Reg. S 6.875% 21/11/2053  | USD      | 5,210,000                  | 4,991,776              | 0.17               |
| Berry Global, Inc., 144A 5.65% 15/01/2034   | USD      | 2,196,000                  | 2,008,961              | 0.07               |
| Bimbo Bakeries USA, Inc., Reg. S 6.05% 15/01/2029   | USD      | 10,950,000                 | 10,478,744             | 0.36               |
| Bimbo Bakeries USA, Inc., Reg. S 6.4% 15/01/2034  | USD      | 14,550,000                 | 14,335,330             | 0.49               |
| BMW US Capital LLC, Reg. S 4.9% 02/04/2029  | USD      | 11,751,000                 | 10,901,827             | 0.37               |
| Bristol-Myers Squibb Co. 4.125% 15/06/2039  | USD      | 3,598,000                  | 2,912,349              | 0.10               |
| Capital One Financial Corp., FRN 5.468% 01/02/2029  | USD      | 3,201,000                  | 2,974,246              | 0.10               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029  | USD      | 6,229,000                  | 5,947,509              | 0.20               |
| Capital One Financial Corp., FRN 5.247% 26/07/2030  | USD      | 10,496,000                 | 9,608,681              | 0.33               |
| Carrier Global Corp. 5.9% 15/03/2034  | USD      | 6,140,000                  | 5,983,069              | 0.21               |
| Charter Communications Operating LLC 6.65% 01/02/2034   | USD      | 2,650,000                  | 2,498,041              | 0.09               |
| Charter Communications Operating LLC 6.384% 23/10/2035  | USD      | 1,898,000                  | 1,726,353              | 0.06               |
| Charter Communications Operating LLC 4.8% 01/03/2050  | USD      | 4,700,000                  | 3,223,374              | 0.11               |
| Charter Communications Operating LLC 5.25% 01/04/2053   | USD      | 7,290,000                  | 5,344,230              | 0.18               |
| Cheniere Energy Partners LP 5.95% 30/06/2033  | USD      | 4,990,000                  | 4,714,191              | 0.16               |
| Citibank NA 5.803% 29/09/2028   | USD      | 30,180,000                 | 28,924,089             | 0.99               |
| Citigroup, Inc., FRN 1.122% 28/01/2027  | USD      | 14,886,000                 | 12,958,870             | 0.45               |
| Citigroup, Inc., FRN 2.572% 03/06/2031  | USD      | 1,150,000                  | 920,575                | 0.03               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 8,693,000                  | 6,512,571              | 0.22               |
| Continental Resources, Inc., 144A 5.75% 15/01/2031  | USD      | 6,990,000                  | 6,413,861              | 0.22               |
| Cox Communications, Inc., 144A 5.7% 15/06/2033  | USD      | 23,260,000                 | 21,600,324             | 0.74               |
| Daimler Truck Finance North America LLC, 144A 5.125% 25/09/2027                                       | USD      | 3,240,000                  | 3,013,005              | 0.10               |
| Daimler Truck Finance North America LLC, 144A 5.375% 18/01/2034                                       | USD      | 2,066,000                  | 1,909,347              | 0.07               |
| EQM Midstream Partners LP, 144A 6.5% 01/07/2027   | USD      | 2,310,000                  | 2,179,154              | 0.08               |
| Equinix Europe 2 Financing Corp. LLC, REIT 5.5% 15/06/2034  | USD      | 4,370,000                  | 4,070,472              | 0.14               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 23,767,000                 | 17,516,465             | 0.60               |
| Fresenius Medical Care US Finance III, Inc., 144A 3% 01/12/2031                                       | USD      | 3,098,000                  | 2,339,966              | 0.08               |
| Goldman Sachs Bank USA, FRN 5.414% 21/05/2027   | USD      | 9,203,000                  | 8,576,766              | 0.30               |
| Goldman Sachs Group, Inc. (The), FRN 4.482% 23/08/2028  | USD      | 6,000,000                  | 5,468,592              | 0.19               |
| Goldman Sachs Group, Inc. (The), FRN 6.484% 24/10/2029  | USD      | 29,430,000                 | 28,676,002             | 0.99               |
| Hyundai Capital America, 144A 1.8% 10/01/2028   | USD      | 1,412,000                  | 1,167,623              | 0.04               |
| Hyundai Capital America, 144A 5.35% 19/03/2029  | USD      | 2,029,000                  | 1,889,880              | 0.07               |
| Hyundai Capital America, Reg. S 5.65% 26/06/2026  | USD      | 5,979,000                  | 5,590,953              | 0.19               |
| Hyundai Capital America, Reg. S 5.275% 24/06/2027   | USD      | 13,842,000                 | 12,869,559             | 0.44               |
| Hyundai Capital America, Reg. S 6.375% 08/04/2030   | USD      | 6,060,000                  | 5,898,245              | 0.20               |
| IQVIA, Inc. 6.25% 01/02/2029  | USD      | 4,660,000                  | 4,469,113              | 0.15               |
| JPMorgan Chase & Co., FRN 5.546% 15/12/2025   | USD      | 20,390,000                 | 19,006,470             | 0.65               |
| JPMorgan Chase & Co., FRN 1.47% 22/09/2027  | USD      | 11,510,000                 | 9,861,498              | 0.34               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| JPMorgan Chase & Co., FRN 5.299% 24/07/2029   | USD      | 4,062,000                  | 3,803,296              | 0.13               |
| JPMorgan Chase & Co., FRN 2.956% 13/05/2031   | USD      | 2,931,000                  | 2,396,743              | 0.08               |
| JPMorgan Chase & Co., FRN 4.912% 25/07/2033   | USD      | 2,642,000                  | 2,394,704              | 0.08               |
| Marriott International, Inc. 5.3% 15/05/2034  | USD      | 10,953,000                 | 10,029,737             | 0.34               |
| Mars, Inc., 144A 4.75% 20/04/2033   | USD      | 7,560,000                  | 6,848,044              | 0.24               |
| Mondelez International, Inc. 2.75% 13/04/2030   | USD      | 146,000                    | 120,736                | –                  |
| Morgan Stanley, FRN 5.656% 18/04/2030   | USD      | 5,747,000                  | 5,451,771              | 0.19               |
| Morgan Stanley, FRN 3.622% 01/04/2031   | USD      | 2,337,000                  | 1,999,718              | 0.07               |
| Morgan Stanley Bank NA, FRN 5.504% 26/05/2028   | USD      | 10,378,000                 | 9,750,091              | 0.34               |
| Nestle Holdings, Inc., 144A 1% 15/09/2027   | USD      | 5,420,000                  | 4,471,051              | 0.15               |
| Nestle Holdings, Inc., Reg. S 5% 12/09/2028   | USD      | 15,200,000                 | 14,237,070             | 0.49               |
| New York Life Global Funding, 144A 5.45% 18/09/2026   | USD      | 11,560,000                 | 10,839,573             | 0.37               |
| New York Life Global Funding, 144A 4.55% 28/01/2033   | USD      | 4,960,000                  | 4,397,824              | 0.15               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 4,800,000                  | 4,489,634              | 0.15               |
| NGPL PipeCo LLC, 144A 3.25% 15/07/2031  | USD      | 6,072,000                  | 4,836,870              | 0.17               |
| Niagara Mohawk Power Corp., 144A 2.759% 10/01/2032  | USD      | 9,607,000                  | 7,404,978              | 0.25               |
| Niagara Mohawk Power Corp., 144A 5.783% 16/09/2052  | USD      | 4,000,000                  | 3,648,721              | 0.13               |
| NRG Energy, Inc., 144A 2.45% 02/12/2027   | USD      | 2,852,000                  | 2,402,524              | 0.08               |
| Paramount Global 6.875% 30/04/2036  | USD      | 2,952,000                  | 2,577,120              | 0.09               |
| Paramount Global 4.375% 15/03/2043  | USD      | 6,018,000                  | 3,724,159              | 0.13               |
| Paramount Global 5.85% 01/09/2043   | USD      | 12,880,000                 | 9,439,734              | 0.32               |
| Paramount Global 4.9% 15/08/2044  | USD      | 2,576,000                  | 1,667,276              | 0.06               |
| Prudential Financial, Inc., FRN 6.5% 15/03/2054   | USD      | 9,402,000                  | 8,870,823              | 0.31               |
| Roche Holdings, Inc., 144A 5.489% 13/11/2030  | USD      | 23,440,000                 | 22,479,094             | 0.77               |
| Roche Holdings, Inc., Reg. S 1.93% 13/12/2028   | USD      | 2,510,000                  | 2,066,755              | 0.07               |
| Roche Holdings, Inc., Reg. S 4.909% 08/03/2031  | USD      | 12,067,000                 | 11,210,650             | 0.39               |
| Sensata Technologies, Inc., 144A 4.375% 15/02/2030  | USD      | 1,790,000                  | 1,535,772              | 0.05               |
| Solvay Finance America LLC, 144A 5.85% 04/06/2034   | USD      | 10,162,000                 | 9,506,412              | 0.33               |
| Stanley Black & Decker, Inc., FRN 4% 15/03/2060   | USD      | 3,930,000                  | 3,326,042              | 0.11               |
| Stellantis Finance US, Inc., 144A 2.691% 15/09/2031   | USD      | 803,000                    | 618,485                | 0.02               |
| Tennessee Gas Pipeline Co. LLC, 144A 2.9% 01/03/2030  | USD      | 3,530,000                  | 2,876,799              | 0.10               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 14,025,000                 | 12,233,770             | 0.42               |
| T-Mobile USA, Inc. 5.05% 15/07/2033   | USD      | 11,239,000                 | 10,257,668             | 0.35               |
| T-Mobile USA, Inc. 5.75% 15/01/2034   | USD      | 4,389,000                  | 4,212,495              | 0.15               |
| T-Mobile USA, Inc. 5.5% 15/01/2055  | USD      | 2,764,000                  | 2,485,028              | 0.09               |
| Venture Global Calcasieu Pass LLC, 144A 6.25% 15/01/2030  | USD      | 9,171,000                  | 8,689,682              | 0.30               |
| Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031   | USD      | 1,978,000                  | 1,656,692              | 0.06               |
| Verizon Communications, Inc. 1.68% 30/10/2030   | USD      | 10,618,000                 | 8,051,884              | 0.28               |
| Volkswagen Group of America Finance LLC, Reg. S 5.7% 12/09/2026                                       | USD      | 8,274,000                  | 7,755,886              | 0.27               |
| Warnermedia Holdings, Inc. 5.05% 15/03/2042   | USD      | 10,020,000                 | 7,597,817              | 0.26               |
| Warnermedia Holdings, Inc. 5.141% 15/03/2052  | USD      | 29,500,000                 | 21,419,551             | 0.74               |
| Wells Fargo & Co., FRN 5.499% 23/01/2035  | USD      | 7,870,000                  | 7,325,398              | 0.25               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 509,000                    | 464,815                | 0.02               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| ZF North America Capital, Inc., 144A 6.875% 14/04/2028  | USD      | 4,231,000                  | 4,026,206              | 0.14               |
| ZF North America Capital, Inc., Reg. S 7.125% 14/04/2030  | USD      | 4,190,000                  | 4,044,792              | 0.14               |
|   |          |                            | <u>616,837,267</u>     | <u>21.20</u>       |
| Total Bonds   |          |                            | <u>982,558,954</u>     | <u>33.77</u>       |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>982,558,954</u>     | <u>33.77</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 2,300,000                  | 2,099,044              | 0.07               |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 12,280,000                 | 9,378,288              | 0.32               |
|   |          |                            | <u>11,477,332</u>      | <u>0.39</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., Reg. S, FRN 5.625% Perpetual  | EUR      | 11,498,000                 | 11,086,082             | 0.38               |
|   |          |                            | <u>11,086,082</u>      | <u>0.38</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 6,100,000                  | 5,243,670              | 0.18               |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 5,000,000                  | 5,739,397              | 0.20               |
|   |          |                            | <u>10,983,067</u>      | <u>0.38</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.2% Perpetual  | USD      | 8,000,000                  | 6,120,550              | 0.21               |
| Bayer AG, Reg. S, FRN 5.375% 25/03/2082   | EUR      | 2,900,000                  | 2,756,770              | 0.10               |
|   |          |                            | <u>8,877,320</u>       | <u>0.31</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 8,192,000                  | 8,783,886              | 0.30               |
| Fresenius Finance Ireland plc, Reg. S 0.875% 01/10/2031   | EUR      | 581,000                    | 473,931                | 0.02               |
|   |          |                            | <u>9,257,817</u>       | <u>0.32</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 5,310,000                  | 5,239,134              | 0.18               |
| ING Groep NV, Reg. S 4.625% 06/01/2026  | USD      | 4,360,000                  | 4,022,956              | 0.14               |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 9,600,000                  | 8,826,565              | 0.30               |
| TenneT Holding BV, Reg. S 2.375% 17/05/2033   | EUR      | 2,850,000                  | 2,604,590              | 0.09               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>   |          |                            |                        |                    |
| Volkswagen International Finance NV, Reg. S 1.25% 23/09/2032           | EUR      | 1,600,000                  | 1,309,122              | 0.05               |
|  |          |                            | <u>22,002,367</u>      | <u>0.76</u>        |
| <i>Singapore</i>   |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S 1.194% 15/03/2027                      | USD      | 16,239,000                 | 13,700,913             | 0.47               |
| United Overseas Bank Ltd., Reg. S, FRN 3.863% 07/10/2032               | USD      | 7,187,000                  | 6,368,466              | 0.22               |
|  |          |                            | <u>20,069,379</u>      | <u>0.69</u>        |
| <i>Spain</i>   |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031      | GBP      | 10,500,000                 | 11,629,862             | 0.40               |
| Banco Santander SA 2.746% 28/05/2025                                   | USD      | 6,200,000                  | 5,634,646              | 0.19               |
| CaixaBank SA, Reg. S, FRN 5.25% Perpetual                              | EUR      | 4,800,000                  | 4,668,000              | 0.16               |
|  |          |                            | <u>21,932,508</u>      | <u>0.75</u>        |
| <i>Supranational</i>   |          |                            |                        |                    |
| European Stability Mechanism, Reg. S 0.01% 04/03/2030                  | EUR      | 6,297,148                  | 5,354,799              | 0.18               |
|  |          |                            | <u>5,354,799</u>       | <u>0.18</u>        |
| <i>Sweden</i>  |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S, FRN 4.625% 23/08/2032                | GBP      | 7,460,000                  | 8,451,531              | 0.29               |
|  |          |                            | <u>8,451,531</u>       | <u>0.29</u>        |
| <i>United Kingdom</i>  |          |                            |                        |                    |
| Barclays plc, FRN 7.437% 02/11/2033                                    | USD      | 8,880,000                  | 9,113,543              | 0.31               |
| Centrica plc, Reg. S 5.375% 16/10/2043                                 | USD      | 498,000                    | 402,883                | 0.02               |
| Legal & General Group plc, Reg. S, FRN 5.25% 21/03/2047                | USD      | 5,204,000                  | 4,700,739              | 0.16               |
| Legal & General Group plc, Reg. S, FRN 5.625% Perpetual                | GBP      | 9,898,000                  | 10,374,074             | 0.36               |
| Lloyds Banking Group plc, Reg. S, FRN 2.707% 03/12/2035                | GBP      | 4,560,000                  | 4,377,916              | 0.15               |
| Nationwide Building Society, 144A 4.85% 27/07/2027                     | USD      | 11,470,000                 | 10,565,118             | 0.36               |
| Rothsay Life plc, Reg. S 3.375% 12/07/2026                             | GBP      | 3,000,000                  | 3,381,266              | 0.12               |
|  |          |                            | <u>42,915,539</u>      | <u>1.48</u>        |
| <i>United States of America</i>  |          |                            |                        |                    |
| American Tower Corp., REIT 4.05% 15/03/2032                            | USD      | 3,559,000                  | 3,036,314              | 0.10               |
| Duke Energy Corp. 2.45% 01/06/2030                                     | USD      | 6,631,000                  | 5,317,919              | 0.18               |
| Huntsman International LLC 4.25% 01/04/2025                            | EUR      | 12,211,000                 | 12,156,717             | 0.42               |
| Oracle Corp. 6.9% 09/11/2052   | USD      | 1,652,000                  | 1,722,931              | 0.06               |
| Tennessee Gas Pipeline Co. LLC 7% 15/10/2028                           | USD      | 2,880,000                  | 2,845,374              | 0.10               |
|  |          |                            | <u>25,079,255</u>      | <u>0.86</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued)               |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>  |          |                            |                        |                    |
| Total Bonds  |          |                            | 197,486,996            | 6.79               |
| Total Other transferable securities and money market instruments                     |          |                            | 197,486,996            | 6.79               |
| Units of authorised UCITS or other collective investment undertakings                |          |                            |                        |                    |
| Collective Investment Schemes - UCITS  |          |                            |                        |                    |
| <i>Luxembourg</i>  |          |                            |                        |                    |
| Robeco Capital Growth Funds - Robeco Global Credits - Short<br>Maturity <sup>†</sup> | EUR      | 594,346                    | 60,187,272             | 2.07               |
| Robeco Capital Growth Funds - Robeco Sustainable Emerging Credits <sup>†</sup>       | USD      | 803,488                    | 114,410,042            | 3.93               |
|  |          |                            | 174,597,314            | 6.00               |
| Total Collective Investment Schemes - UCITS  |          |                            | 174,597,314            | 6.00               |
| Total Units of authorised UCITS or other collective investment undertakings          |          |                            | 174,597,314            | 6.00               |
| <b>Total Investments</b>   |          |                            | <b>2,839,854,849</b>   | <b>97.60</b>       |
| <b>Cash</b>  |          |                            | <b>84,278,465</b>      | <b>2.90</b>        |
| <b>Other assets/(liabilities)</b>  |          |                            | <b>(14,544,115)</b>    | <b>(0.50)</b>      |
| <b>Total net assets</b>  |          |                            | <b>2,909,589,199</b>   | <b>100.00</b>      |

<sup>†</sup> Related Party Fund.

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

#### 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, 30/09/2024                                  | 729                    | USD      | 138,914,077               | 367,575                          | 0.01               |
| US 10 Year Ultra Bond, 19/09/2024                           | 805                    | USD      | 85,086,452                | 562,007                          | 0.02               |
| Canada 10 Year Bond, 18/09/2024                             | 501                    | CAD      | 41,018,667                | 295,480                          | 0.01               |
| Euro-Bund, 06/09/2024                                       | (449)                  | EUR      | (59,097,380)              | 37,147                           | –                  |
| Euro-Schatz, 06/09/2024                                     | 719                    | EUR      | 75,998,300                | 275,068                          | 0.01               |
| Japan 10 Year Bond, 12/09/2024                              | 12                     | JPY      | 9,943,754                 | 5,177                            | –                  |
| Long Gilt, 26/09/2024                                       | 96                     | GBP      | 11,047,792                | 50,434                           | –                  |
| US Long Bond, 19/09/2024                                    | 2,181                  | USD      | 239,874,386               | 1,535,707                        | 0.06               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>3,128,595</b>                 | <b>0.11</b>        |
| US 5 Year Note, 30/09/2024                                  | (811)                  | USD      | (80,606,958)              | (312,023)                        | (0.01)             |
| US 10 Year Note, 19/09/2024                                 | (1,191)                | USD      | (122,065,692)             | (764,361)                        | (0.03)             |
| Australia 10 Year Bond, 16/09/2024                          | 117                    | AUD      | 8,280,012                 | (72,083)                         | (0.01)             |
| Euro-Bobl, 06/09/2024                                       | (1,858)                | EUR      | (216,345,520)             | (1,491,420)                      | (0.05)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (7)                    | EUR      | (911,680)                 | (12,973)                         | –                  |
| US Ultra Bond, 19/09/2024                                   | 571                    | USD      | 66,363,599                | (67,782)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(2,720,642)</b>               | <b>(0.10)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>407,953</b>                   | <b>0.01</b>        |



## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| AUD                | 11,156,868       | CAD           | 10,121,064    | 03/07/2024    | HSBC         | 50,908                     | –               |
| AUD                | 1,356,960        | CHF           | 810,580       | 03/07/2024    | HSBC         | 3,835                      | –               |
| AUD                | 6,375,967        | EUR           | 3,900,678     | 03/07/2024    | BNP Paribas  | 72,348                     | –               |
| AUD                | 87,005,677       | EUR           | 53,369,825    | 03/07/2024    | J.P. Morgan  | 845,619                    | 0.03            |
| AUD                | 19,863,306       | EUR           | 12,146,105    | 03/07/2024    | Rabobank     | 231,225                    | 0.01            |
| AUD                | 8,703,116        | EUR           | 5,403,024     | 03/07/2024    | UBS          | 20,108                     | –               |
| AUD                | 778,304          | GBP           | 411,200       | 03/07/2024    | BNP Paribas  | 1                          | –               |
| AUD                | 14,637,630       | GBP           | 7,654,221     | 03/07/2024    | HSBC         | 93,491                     | –               |
| AUD                | 2,329,813        | JPY           | 242,019,917   | 03/07/2024    | J.P. Morgan  | 47,802                     | –               |
| AUD                | 1,884,856        | USD           | 1,254,509     | 03/07/2024    | Barclays     | 4,032                      | –               |
| AUD                | 2,314,823        | USD           | 1,530,950     | 03/07/2024    | BNP Paribas  | 14,032                     | –               |
| AUD                | 240,925,016      | USD           | 160,003,700   | 03/07/2024    | HSBC         | 841,313                    | 0.03            |
| AUD                | 10,897,466       | USD           | 7,233,344     | 03/07/2024    | J.P. Morgan  | 41,699                     | –               |
| BRL                | 38,907           | USD           | 6,999         | 05/07/2024    | Barclays     | 3                          | –               |
| CAD                | 7,279,410        | EUR           | 4,888,607     | 03/07/2024    | HSBC         | 74,983                     | –               |
| CAD                | 134,711,863      | EUR           | 90,864,481    | 03/07/2024    | Rabobank     | 991,090                    | 0.04            |
| CHF                | 592,111          | CAD           | 899,126       | 03/07/2024    | HSBC         | 1,774                      | –               |
| CHF                | 32,087           | EUR           | 33,312        | 03/07/2024    | Barclays     | 8                          | –               |
| CHF                | 4,489,343        | EUR           | 4,606,424     | 03/07/2024    | BNP Paribas  | 55,390                     | –               |
| CHF                | 65,198           | EUR           | 67,424        | 03/07/2024    | J.P. Morgan  | 279                        | –               |
| CHF                | 9,687,430        | EUR           | 9,907,012     | 03/07/2024    | Rabobank     | 152,589                    | 0.01            |
| CHF                | 778,968          | GBP           | 681,747       | 03/07/2024    | HSBC         | 4,825                      | –               |
| CHF                | 146,699          | JPY           | 25,574,737    | 03/07/2024    | J.P. Morgan  | 3,976                      | –               |
| CHF                | 12,856,837       | USD           | 14,308,153    | 03/07/2024    | HSBC         | 1,110                      | –               |
| EUR                | 112,683          | AUD           | 180,799       | 03/07/2024    | BNP Paribas  | 23                         | –               |
| EUR                | 1,518            | CAD           | 2,226         | 03/07/2024    | J.P. Morgan  | –                          | –               |
| EUR                | 68,452           | GBP           | 58,032        | 03/07/2024    | Barclays     | 8                          | –               |
| EUR                | 1,186,366        | GBP           | 1,002,095     | 03/07/2024    | J.P. Morgan  | 4,469                      | –               |
| EUR                | 9,467,244        | JPY           | 1,603,366,134 | 03/07/2024    | BNP Paribas  | 166,081                    | 0.01            |
| EUR                | 32,132           | SEK           | 359,966       | 03/07/2024    | BNP Paribas  | 417                        | –               |
| EUR                | 8,365,173        | USD           | 8,962,269     | 03/07/2024    | Barclays     | 3,280                      | –               |
| EUR                | 39,693,619       | USD           | 42,444,983    | 03/07/2024    | HSBC         | 91,993                     | –               |
| EUR                | 6,874,114        | USD           | 7,345,008     | 03/07/2024    | J.P. Morgan  | 21,142                     | –               |
| GBP                | 138,550,987      | EUR           | 162,287,668   | 03/07/2024    | Barclays     | 1,122,964                  | 0.04            |
| GBP                | 912,029          | EUR           | 1,070,650     | 03/07/2024    | J.P. Morgan  | 5,021                      | –               |
| GBP                | 3,916,631        | JPY           | 778,318,678   | 03/07/2024    | J.P. Morgan  | 104,332                    | –               |
| GBP                | 3,211,158        | USD           | 4,059,185     | 03/07/2024    | Barclays     | 60                         | –               |
| JPY                | 13,138,121       | USD           | 81,670        | 03/07/2024    | BNP Paribas  | 15                         | –               |
| SEK                | 1,391,124        | EUR           | 122,398       | 03/07/2024    | BNP Paribas  | 168                        | –               |
| SEK                | 35,871,152       | EUR           | 3,145,469     | 03/07/2024    | J.P. Morgan  | 14,981                     | –               |
| SEK                | 171,528          | GBP           | 12,813        | 03/07/2024    | J.P. Morgan  | –                          | –               |
| SEK                | 1,013,249        | JPY           | 15,052,926    | 03/07/2024    | J.P. Morgan  | 1,951                      | –               |
| SEK                | 868,640          | USD           | 81,980        | 03/07/2024    | BNP Paribas  | 44                         | –               |
| SGD                | 48,983,364       | EUR           | 33,448,681    | 03/07/2024    | Barclays     | 275,139                    | 0.01            |
| SGD                | 8,451,441        | GBP           | 4,929,762     | 03/07/2024    | HSBC         | 4,316                      | –               |
| SGD                | 1,284,758        | JPY           | 148,717,000   | 03/07/2024    | BNP Paribas  | 21,813                     | –               |
| SGD                | 1,376,312        | USD           | 1,015,482     | 03/07/2024    | J.P. Morgan  | 100                        | –               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| USD  | 12,282           | BRL           | 66,554        | 05/07/2024    | HSBC         | 283                        | –               |
| USD  | 28,777           | BRL           | 154,839       | 05/07/2024    | J.P. Morgan  | 848                        | –               |
| USD  | 6,146,352        | CAD           | 8,391,474     | 03/07/2024    | BNP Paribas  | 12,744                     | –               |
| USD  | 18,568           | CHF           | 16,681        | 03/07/2024    | HSBC         | 3                          | –               |
| USD  | 672,315          | CHF           | 603,981       | 03/07/2024    | HSBC         | 92                         | –               |
| USD  | 62,353,691       | EUR           | 57,432,741    | 03/07/2024    | Barclays     | 743,924                    | 0.03            |
| USD  | 9,051            | EUR           | 8,363         | 03/07/2024    | BNP Paribas  | 82                         | –               |
| USD  | 140,687,588      | EUR           | 129,590,620   | 03/07/2024    | HSBC         | 1,672,414                  | 0.06            |
| USD  | 115,962,410      | EUR           | 106,746,168   | 03/07/2024    | J.P. Morgan  | 1,448,009                  | 0.05            |
| USD  | 7,755            | GBP           | 6,120         | 03/07/2024    | BNP Paribas  | 17                         | –               |
| USD  | 994,098          | GBP           | 781,957       | 03/07/2024    | HSBC         | 5,244                      | –               |
| USD  | 7,097,088        | GBP           | 5,582,565     | 03/07/2024    | HSBC         | 37,438                     | –               |
| USD  | 4,649,528        | GBP           | 3,659,742     | 03/07/2024    | J.P. Morgan  | 21,665                     | –               |
| USD  | 1,465,282        | JPY           | 228,661,786   | 03/07/2024    | J.P. Morgan  | 40,651                     | –               |
| USD  | 27,193           | SEK           | 285,855       | 03/07/2024    | Barclays     | 186                        | –               |
| USD  | 147,418          | SEK           | 1,526,676     | 03/07/2024    | BNP Paribas  | 3,034                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |              | <b>9,377,391</b>           | <b>0.32</b>     |
| AUD  | 1,348,004        | EUR           | 840,085       | 03/07/2024    | Barclays     | (109)                      | –               |
| BRL  | 159,674          | USD           | 30,352        | 05/07/2024    | Barclays     | (1,506)                    | –               |
| BRL  | 3,182,111        | USD           | 604,698       | 05/07/2024    | Barclays     | (29,850)                   | –               |
| BRL  | 224,211          | USD           | 41,119        | 05/07/2024    | BNP Paribas  | (715)                      | –               |
| BRL  | 131,130          | USD           | 24,521        | 05/07/2024    | J.P. Morgan  | (859)                      | –               |
| CHF  | 99,892           | AUD           | 167,204       | 03/07/2024    | HSBC         | (459)                      | –               |
| CHF  | 129,769          | USD           | 144,437       | 03/07/2024    | HSBC         | (6)                        | –               |
| CHF  | 108,706          | USD           | 122,445       | 03/07/2024    | J.P. Morgan  | (1,360)                    | –               |
| EUR  | 12,548,713       | AUD           | 20,367,968    | 03/07/2024    | J.P. Morgan  | (143,085)                  | (0.01)          |
| EUR  | 46,609,951       | CAD           | 69,060,431    | 03/07/2024    | HSBC         | (480,076)                  | (0.02)          |
| EUR  | 217,256          | CHF           | 211,719       | 03/07/2024    | HSBC         | (2,598)                    | –               |
| EUR  | 4,530,561        | CHF           | 4,415,112     | 03/07/2024    | HSBC         | (54,171)                   | –               |
| EUR  | 61,017,063       | GBP           | 52,092,524    | 03/07/2024    | Barclays     | (422,213)                  | (0.02)          |
| EUR  | 60,338,409       | GBP           | 51,486,101    | 03/07/2024    | J.P. Morgan  | (385,635)                  | (0.01)          |
| EUR  | 825,482          | SEK           | 9,417,941     | 03/07/2024    | Citibank     | (4,292)                    | –               |
| EUR  | 994,673,082      | USD           | 1,078,791,663 | 03/07/2024    | Barclays     | (11,851,153)               | (0.41)          |
| EUR  | 5,309,134        | USD           | 5,781,959     | 03/07/2024    | BNP Paribas  | (85,495)                   | –               |
| EUR  | 17,742,192       | USD           | 19,122,980    | 03/07/2024    | HSBC         | (99,754)                   | –               |
| EUR  | 3,857,647        | USD           | 4,163,829     | 03/07/2024    | J.P. Morgan  | (27,250)                   | –               |
| GBP  | 3,296,688        | AUD           | 6,303,603     | 03/07/2024    | HSBC         | (39,736)                   | –               |
| GBP  | 18,281,116       | CAD           | 31,717,919    | 03/07/2024    | HSBC         | (66,179)                   | –               |
| GBP  | 1,704,219        | CHF           | 1,947,019     | 03/07/2024    | HSBC         | (11,819)                   | –               |
| GBP  | 41,667           | EUR           | 49,149        | 03/07/2024    | Barclays     | (6)                        | –               |
| GBP  | 682,178          | EUR           | 804,756       | 03/07/2024    | BNP Paribas  | (178)                      | –               |
| GBP  | 39,535,819       | EUR           | 46,872,022    | 03/07/2024    | HSBC         | (242,450)                  | (0.01)          |
| GBP  | 1,784,482        | EUR           | 2,109,310     | 03/07/2024    | J.P. Morgan  | (4,646)                    | –               |
| GBP  | 2,185,749        | USD           | 2,772,946     | 03/07/2024    | Barclays     | (9,260)                    | –               |
| GBP  | 395,348,394      | USD           | 502,468,041   | 03/07/2024    | BNP Paribas  | (2,523,930)                | (0.09)          |
| GBP  | 4,361,986        | USD           | 5,572,533     | 03/07/2024    | HSBC         | (54,594)                   | –               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty          | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|-----------------------|----------------------------|-----------------|
| GBP   | 5,181,464        | USD           | 6,616,281   | 03/07/2024    | J.P. Morgan           | (61,908)                   | –               |
| JPY   | 12,451,180       | AUD           | 119,859     | 03/07/2024    | J.P. Morgan           | (2,458)                    | –               |
| JPY   | 69,102,980       | CAD           | 603,483     | 03/07/2024    | BNP Paribas           | (10,627)                   | –               |
| JPY   | 9,574,797        | CHF           | 55,068      | 03/07/2024    | J.P. Morgan           | (1,640)                    | –               |
| JPY   | 507,112,084      | EUR           | 2,994,377   | 03/07/2024    | BNP Paribas           | (52,608)                   | –               |
| JPY   | 9,404,098        | EUR           | 54,574      | 03/07/2024    | HSBC                  | (21)                       | –               |
| JPY   | 3,151,197,621    | EUR           | 18,528,377  | 03/07/2024    | Rabobank              | (248,209)                  | (0.01)          |
| JPY   | 88,274,682       | GBP           | 444,203     | 03/07/2024    | J.P. Morgan           | (11,821)                   | –               |
| JPY   | 1,449,508,489    | USD           | 9,277,888   | 03/07/2024    | HSBC                  | (247,738)                  | (0.01)          |
| SEK   | 876,471          | AUD           | 125,524     | 03/07/2024    | HSBC                  | (995)                      | –               |
| SEK   | 4,679,923        | CAD           | 607,910     | 03/07/2024    | J.P. Morgan           | (2,186)                    | –               |
| SEK   | 587,549          | CHF           | 50,266      | 03/07/2024    | HSBC                  | (431)                      | –               |
| SEK   | 6,134,329        | GBP           | 459,158     | 03/07/2024    | J.P. Morgan           | (1,074)                    | –               |
| SEK   | 101,522,055      | USD           | 9,658,884   | 03/07/2024    | Barclays              | (67,180)                   | –               |
| SEK   | 1,053,567        | USD           | 101,799     | 03/07/2024    | BNP Paribas           | (2,154)                    | –               |
| SEK   | 3,663,287        | USD           | 350,935     | 03/07/2024    | J.P. Morgan           | (4,670)                    | –               |
| SGD   | 1,134,914        | AUD           | 1,265,920   | 03/07/2024    | HSBC                  | (7,467)                    | –               |
| SGD   | 6,299,023        | CAD           | 6,373,755   | 03/07/2024    | HSBC                  | (9,333)                    | –               |
| SGD   | 553,769          | CHF           | 369,000     | 03/07/2024    | HSBC                  | (1,920)                    | –               |
| SGD   | 694,403          | EUR           | 478,111     | 03/07/2024    | J.P. Morgan           | (32)                       | –               |
| SGD   | 135,912,447      | USD           | 100,720,734 | 03/07/2024    | BNP Paribas           | (401,210)                  | (0.01)          |
| SGD   | 633,221          | USD           | 469,990     | 03/07/2024    | J.P. Morgan           | (2,549)                    | –               |
| USD   | 1,150,916        | AUD           | 1,733,049   | 03/07/2024    | HSBC                  | (6,089)                    | –               |
| USD   | 2,482            | CAD           | 3,401       | 03/07/2024    | BNP Paribas           | (3)                        | –               |
| USD   | 77,438,322       | EUR           | 72,358,191  | 03/07/2024    | Coöperatieve Rabobank | (107,403)                  | –               |
| USD   | 47,988,003       | EUR           | 44,907,605  | 03/07/2024    | J.P. Morgan           | (134,282)                  | (0.01)          |
| USD   | 2,832            | GBP           | 2,242       | 03/07/2024    | J.P. Morgan           | (3)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                       | <b>(17,929,395)</b>        | <b>(0.61)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                       | <b>(8,552,004)</b>         | <b>(0.29)</b>   |

### Robeco Global Credits

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount   | Currency | Counterparty | Security Description                          | Maturity Date | Market Value EUR | % of Net Assets |
|--|----------|--------------|---|---------------|------------------|-----------------|
| 40,000,000   | GBP      | Barclays     | Pay fixed 0.997% Receive floating SONIA 1 day | 11/11/2026    | 3,552,329        | 0.12            |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |          |              |   |               | <b>3,552,329</b> | <b>0.12</b>     |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description                              | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|---|------------------|------------------------|--------------------|
| 26,000,000  | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 0.839%  | 11/11/2041       | (11,924,107)           | (0.41)             |
| 21,452,000  | CAD      | Barclays     | Pay floating REPO_CORRA 1 day<br>Receive fixed –% | 07/01/2041       | (3,472,075)            | (0.12)             |
| 16,500,000  | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>2.767%   | 22/12/2062       | (2,384,471)            | (0.08)             |
| 37,863,000  | CAD      | Barclays     | Pay floating REPO_CORRA 1 day<br>Receive fixed –% | 07/01/2026       | (1,260,124)            | (0.04)             |
| 7,000,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>2.731%   | 06/04/2063       | (1,054,683)            | (0.04)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |                  | <b>(20,095,460)</b>    | <b>(0.69)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |                  | <b>(16,543,131)</b>    | <b>(0.57)</b>      |

### Robeco Global Credits

As at 30 June 2024

#### 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 |   |
|--|----------|--------------|------------------------|------------|---|------------------|------------------------|--------------------|---|
| 17,800,000   | USD      | Citigroup    | Weyerhaeuser Co. 7.13% | 15/07/2023 | Buy                                     | (1.00)%          | 20/12/2024             | (70,994)           | – |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                        |            |   |                  | <b>(70,994)</b>        | <b>–</b>           |   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                        |            |   |                  | <b>(70,994)</b>        | <b>–</b>           |   |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield

As at 30 June 2024

| Investments   | Currency | Quantity/<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% 10/10/2025  | EUR      | 4,431,000                  | 4,269,417              | 1.73               |
| Bundesobligation, Reg. S 0% 10/10/2025  | EUR      | 4,439,000                  | 4,274,261              | 1.73               |
| Bundesobligation, Reg. S 2.4% 19/10/2028  | EUR      | 5,775,000                  | 5,752,371              | 2.33               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2026  | EUR      | 4,430,000                  | 4,266,534              | 1.73               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/08/2027  | EUR      | 3,501,000                  | 3,289,878              | 1.34               |
| Bundesrepublik Deutschland, Reg. S 0.25% 15/02/2029   | EUR      | 1,927,000                  | 1,746,779              | 0.71               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2029  | EUR      | 3,447,000                  | 3,051,316              | 1.24               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2030  | EUR      | 1,579,000                  | 1,368,607              | 0.56               |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2042   | EUR      | 51,000                     | 54,912                 | 0.02               |
| Bundesschatzanweisungen, Reg. S 2.9% 18/06/2026   | EUR      | 2,467,000                  | 2,470,392              | 1.00               |
|   |          |                            | <u>30,544,467</u>      | <u>12.39</u>       |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Netherlands Government Bond, Reg. S, 144A 2% 15/07/2024                                       | EUR      | 5,355,000                  | 5,351,680              | 2.17               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/07/2026                                     | EUR      | 5,361,000                  | 5,118,608              | 2.08               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2027                                    | EUR      | 2,574,000                  | 2,428,428              | 0.98               |
| Netherlands Government Bond, Reg. S, 144A 0.25% 15/07/2029                                    | EUR      | 1,876,000                  | 1,664,710              | 0.68               |
|   |          |                            | <u>14,563,426</u>      | <u>5.91</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| UK Treasury, Reg. S 3.5% 22/10/2025   | GBP      | 1,628,000                  | 1,889,927              | 0.77               |
| UK Treasury, Reg. S 1.25% 22/07/2027  | GBP      | 1,440,000                  | 1,559,806              | 0.63               |
|   |          |                            | <u>3,449,733</u>       | <u>1.40</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| US Treasury 0.375% 15/07/2024   | USD      | 6,538,000                  | 6,088,150              | 2.47               |
| US Treasury 0.375% 15/08/2024   | USD      | 2,590,000                  | 2,401,599              | 0.97               |
| US Treasury 2.375% 15/08/2024   | USD      | 10,322,000                 | 9,594,485              | 3.89               |
| US Treasury 1.125% 28/02/2025   | USD      | 5,134,000                  | 4,662,118              | 1.89               |
| US Treasury 0.375% 31/12/2025   | USD      | 2,643,000                  | 2,306,055              | 0.94               |
| US Treasury 0.5% 28/02/2026   | USD      | 6,201,000                  | 5,387,634              | 2.19               |
| US Treasury 0.75% 30/04/2026  | USD      | 5,946,000                  | 5,159,797              | 2.09               |
| US Treasury 1.625% 15/05/2026   | USD      | 5,815,000                  | 5,122,417              | 2.08               |
| US Treasury 0.75% 31/05/2026  | USD      | 5,185,000                  | 4,486,758              | 1.82               |
| US Treasury 1.5% 31/01/2027   | USD      | 6,722,000                  | 5,804,526              | 2.35               |
| US Treasury 2.25% 15/02/2027  | USD      | 5,393,000                  | 4,743,799              | 1.92               |
| US Treasury 0.625% 31/03/2027   | USD      | 4,641,000                  | 3,894,903              | 1.58               |
| US Treasury 0.5% 30/04/2027   | USD      | 2,886,000                  | 2,406,262              | 0.98               |
| US Treasury 0.5% 31/08/2027   | USD      | 5,432,000                  | 4,475,191              | 1.82               |
| US Treasury 0.375% 30/09/2027   | USD      | 4,407,000                  | 3,605,681              | 1.46               |
| US Treasury 0.625% 30/11/2027   | USD      | 4,363,000                  | 3,578,586              | 1.45               |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| US Treasury 1.125% 29/02/2028   | USD      | 4,862,000                  | 4,030,047              | 1.64               |
| US Treasury 1.25% 31/03/2028  | USD      | 7,329,000                  | 6,089,336              | 2.47               |
| US Treasury 1.25% 30/06/2028  | USD      | 1,418,000                  | 1,170,607              | 0.47               |
| US Treasury 1.125% 31/08/2028   | USD      | 7,037,000                  | 5,752,341              | 2.33               |
| US Treasury 1.25% 30/09/2028  | USD      | 7,016,000                  | 5,752,564              | 2.33               |
| US Treasury 1.375% 31/10/2028   | USD      | 10,287,000                 | 8,463,769              | 3.43               |
| US Treasury 3.125% 15/11/2028   | USD      | 2,798,000                  | 2,478,926              | 1.01               |
| US Treasury 5.25% 15/02/2029  | USD      | 4,384,000                  | 4,242,941              | 1.72               |
| US Treasury 1.875% 28/02/2029   | USD      | 3,890,000                  | 3,249,890              | 1.32               |
| US Treasury 2.375% 15/05/2029   | USD      | 4,886,000                  | 4,163,201              | 1.69               |
| US Treasury 2.625% 31/07/2029   | USD      | 1,695,000                  | 1,457,351              | 0.59               |
| US Treasury 1.625% 15/08/2029   | USD      | 3,453,000                  | 2,823,887              | 1.15               |
| US Treasury 3.875% 30/09/2029   | USD      | 4,065,000                  | 3,706,337              | 1.50               |
| US Treasury 1.75% 15/11/2029  | USD      | 4,748,000                  | 3,890,907              | 1.58               |
| US Treasury 3.875% 31/12/2029   | USD      | 2,102,000                  | 1,915,004              | 0.78               |
| US Treasury 1.5% 15/02/2030   | USD      | 2,479,000                  | 1,985,780              | 0.81               |
| US Treasury 0.625% 15/05/2030   | USD      | 1,859,000                  | 1,402,001              | 0.57               |
| US Treasury 6.25% 15/05/2030  | USD      | 1,936,000                  | 1,980,680              | 0.80               |
| US Treasury 3.75% 31/05/2030  | USD      | 482,000                    | 435,572                | 0.18               |
| US Treasury 0.625% 15/08/2030   | USD      | 9,391,000                  | 7,022,166              | 2.85               |
| US Treasury 1.125% 15/02/2031   | USD      | 2,047,000                  | 1,561,691              | 0.63               |
| US Treasury 5.375% 15/02/2031   | USD      | 1,233,000                  | 1,222,179              | 0.50               |
| US Treasury 1.625% 15/05/2031   | USD      | 1,790,000                  | 1,401,895              | 0.57               |
| US Treasury 1.25% 15/08/2031  | USD      | 2,294,000                  | 1,737,088              | 0.70               |
| US Treasury 1.375% 15/11/2031   | USD      | 1,137,000                  | 862,961                | 0.35               |
| US Treasury 1.875% 15/02/2032   | USD      | 7,341,000                  | 5,749,337              | 2.33               |
| US Treasury 4.5% 15/02/2036   | USD      | 1,313,000                  | 1,246,730              | 0.51               |
| US Treasury 2.875% 15/05/2043   | USD      | 2,130,000                  | 1,542,722              | 0.63               |
| US Treasury 2.5% 15/05/2046   | USD      | 832,000                    | 545,472                | 0.22               |
| US Treasury 2.75% 15/08/2047  | USD      | 679,000                    | 461,497                | 0.19               |
|   |          |                            | <u>162,062,840</u>     | <u>65.75</u>       |
| Total Bonds   |          |                            | <u>210,620,466</u>     | <u>85.45</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>210,620,466</u>     | <u>85.45</u>       |

Transferable securities and money market instruments dealt in on another regulated market

Bonds

*United States of America*

|                                |     |           |           |      |
|--------------------------------|-----|-----------|-----------|------|
| US Treasury Bill 0% 22/08/2024 | USD | 3,967,000 | 3,673,507 | 1.49 |
| US Treasury Bill 0% 10/09/2024 | USD | 6,730,000 | 6,214,506 | 2.52 |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield

As at 30 June 2024

| 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>   |          |                            |                        |                    |
|   |          |                            | 9,888,013              | 4.01               |
| Total Bonds   |          |                            | 9,888,013              | 4.01               |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 9,888,013              | 4.01               |
| <b>Total Investments</b>  |          |                            | <b>220,508,479</b>     | <b>89.46</b>       |
| <b>Cash</b>   |          |                            | <b>10,411,609</b>      | <b>4.22</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>15,557,419</b>      | <b>6.32</b>        |
| <b>Total net assets</b>   |          |                            | <b>246,477,507</b>     | <b>100.00</b>      |

### Robeco QI Dynamic High Yield

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 26                     | USD      | 2,584,194                 | 14,218                           | 0.01               |
| Euro-Bobl, 06/09/2024                                       | 1                      | EUR      | 116,440                   | 1,020                            | –                  |
| Euro-Schatz, 06/09/2024                                     | 1                      | EUR      | 105,700                   | 446                              | –                  |
| Long Gilt, 26/09/2024                                       | 8                      | GBP      | 920,649                   | 4,104                            | –                  |
| US Ultra Bond, 19/09/2024                                   | 2                      | USD      | 232,447                   | 1,276                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>21,064</b>                    | <b>0.01</b>        |
| US 2 Year Note, 30/09/2024                                  | (41)                   | USD      | (7,812,726)               | (20,621)                         | (0.01)             |
| US 10 Year Note, 19/09/2024                                 | (184)                  | USD      | (18,858,176)              | (115,526)                        | (0.05)             |
| Euro-Bund, 06/09/2024                                       | (105)                  | EUR      | (13,820,100)              | (168,525)                        | (0.07)             |
| US Long Bond, 19/09/2024                                    | (16)                   | USD      | (1,759,739)               | (12,340)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(317,012)</b>                 | <b>(0.13)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(295,948)</b>                 | <b>(0.12)</b>      |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 115,988          | GBP           | 98,331      | 03/07/2024    | Barclays     | 13                         | –               |
| EUR   | 52,789           | GBP           | 44,590      | 03/07/2024    | J.P. Morgan  | 199                        | –               |
| EUR   | 326,491          | USD           | 349,795     | 03/07/2024    | Barclays     | 128                        | –               |
| EUR   | 66,649           | USD           | 71,393      | 03/07/2024    | BNP Paribas  | 39                         | –               |
| EUR   | 769,880          | USD           | 824,046     | 03/07/2024    | HSBC         | 1,036                      | –               |
| GBP   | 23,832,058       | EUR           | 27,914,988  | 03/07/2024    | Barclays     | 193,160                    | 0.08            |
| GBP   | 772,570          | EUR           | 906,936     | 03/07/2024    | J.P. Morgan  | 4,253                      | –               |
| GBP   | 276,595          | USD           | 349,640     | 03/07/2024    | Barclays     | 5                          | –               |
| USD   | 138,816          | EUR           | 128,003     | 03/07/2024    | Barclays     | 1,514                      | –               |
| USD   | 2,562            | EUR           | 2,378       | 03/07/2024    | BNP Paribas  | 13                         | –               |
| USD   | 817,109          | EUR           | 759,467     | 03/07/2024    | HSBC         | 2,905                      | –               |
| USD   | 5,155,396        | EUR           | 4,791,274   | 03/07/2024    | J.P. Morgan  | 18,766                     | 0.01            |
| USD   | 16,380           | GBP           | 12,884      | 03/07/2024    | HSBC         | 86                         | –               |
| USD   | 3,702            | GBP           | 2,899       | 03/07/2024    | J.P. Morgan  | 35                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>222,152</b>             | <b>0.09</b>     |
| EUR   | 2,369,594        | GBP           | 2,023,010   | 03/07/2024    | Barclays     | (16,397)                   | (0.01)          |
| EUR   | 78,609,144       | USD           | 85,253,348  | 03/07/2024    | Barclays     | (933,147)                  | (0.38)          |
| EUR   | 760,747          | USD           | 819,417     | 03/07/2024    | BNP Paribas  | (3,778)                    | –               |
| EUR   | 920,950          | USD           | 1,004,186   | 03/07/2024    | HSBC         | (15,966)                   | (0.01)          |
| EUR   | 1,996,186        | USD           | 2,165,905   | 03/07/2024    | ING          | (24,627)                   | (0.01)          |
| EUR   | 2,184,131        | USD           | 2,367,238   | 03/07/2024    | J.P. Morgan  | (24,528)                   | (0.01)          |
| GBP   | 1,635            | EUR           | 1,933       | 03/07/2024    | Barclays     | (5)                        | –               |
| GBP   | 131,054          | EUR           | 154,603     | 03/07/2024    | BNP Paribas  | (34)                       | –               |
| GBP   | 671,061          | USD           | 854,586     | 03/07/2024    | Barclays     | (5,871)                    | –               |
| GBP   | 93,698,983       | USD           | 119,086,722 | 03/07/2024    | BNP Paribas  | (598,180)                  | (0.24)          |
| GBP   | 1,756,759        | USD           | 2,232,252   | 03/07/2024    | HSBC         | (10,748)                   | (0.01)          |
| GBP   | 702,296          | USD           | 897,869     | 03/07/2024    | J.P. Morgan  | (9,415)                    | –               |
| USD   | 1,227,378        | EUR           | 1,146,721   | 03/07/2024    | Barclays     | (1,565)                    | –               |
| USD   | 5,376,697        | EUR           | 5,023,932   | 03/07/2024    | Rabobank     | (7,416)                    | –               |
| USD   | 772,461          | GBP           | 611,140     | 03/07/2024    | HSBC         | (80)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,651,757)</b>         | <b>(0.67)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,429,605)</b>         | <b>(0.58)</b>   |

### Robeco QI Dynamic High Yield

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount | Currency | Counterparty | Reference Entity | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 143,525,000    | USD      | Citigroup    | CDX.NA.HY.42-V1  | Sell     | 5.00%                         | 20/06/2029    | 8,414,455        | 3.42            |



## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield

As at 30 June 2024

#### 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 |
|---|----------|--------------|-----------------------------------|----------|-------|------------------|------------------------|--------------------|
| 99,299,000  | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.41-<br>V1 | Sell     | 5.00% | 20/06/2029       | 7,352,820              | 2.98               |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |          |              |                                   |          |       |                  | <b>15,767,275</b>      | <b>6.40</b>        |
| <b>Net Market Value on Credit Default Swap Contracts - Assets</b>   |          |              |                                   |          |       |                  | <b>15,767,275</b>      | <b>6.40</b>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<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 3.25% 24/09/2027  | EUR      | 340,000                    | 337,717                | 0.03               |
| BHP Billiton Finance Ltd., Reg. S 3.125% 29/04/2033   | EUR      | 1,150,000                  | 1,090,781              | 0.10               |
| CIMIC Finance Ltd., Reg. S 1.5% 28/05/2029  | EUR      | 1,500,000                  | 1,306,952              | 0.13               |
| Pacific National Finance Pty. Ltd., Reg. S 4.75% 22/03/2028                                   | USD      | 2,325,000                  | 2,068,691              | 0.20               |
| Westpac Banking Corp., Reg. S 4.125% 04/06/2026   | AUD      | 2,700,000                  | 1,656,651              | 0.16               |
|   |          |                            | <u>6,460,792</u>       | <u>0.62</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Euroclear Bank SA, Reg. S 1.25% 30/09/2024  | GBP      | 200,000                    | 233,433                | 0.02               |
| Euroclear Bank SA, Reg. S 1.261% 03/08/2026   | USD      | 2,794,000                  | 2,395,733              | 0.23               |
| Euroclear Bank SA, Reg. S 3.625% 13/10/2027   | EUR      | 3,456,000                  | 3,479,453              | 0.34               |
|   |          |                            | <u>6,108,619</u>       | <u>0.59</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Fairfax Financial Holdings Ltd., Reg. S 2.75% 29/03/2028                                      | EUR      | 2,720,000                  | 2,593,349              | 0.25               |
| Royal Bank of Canada, Reg. S 1.125% 15/12/2025  | GBP      | 1,600,000                  | 1,777,526              | 0.17               |
|   |          |                            | <u>4,370,875</u>       | <u>0.42</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc., Reg. S 3.75% 02/06/2031                                      | USD      | 6,500,000                  | 5,193,632              | 0.50               |
| Alibaba Group Holding Ltd. 3.4% 06/12/2027  | USD      | 600,000                    | 528,896                | 0.05               |
| Alibaba Group Holding Ltd. 4.5% 28/11/2034  | USD      | 5,070,000                  | 4,362,494              | 0.42               |
| Alibaba Group Holding Ltd. 4% 06/12/2037  | USD      | 2,880,000                  | 2,274,951              | 0.22               |
| Alibaba Group Holding Ltd. 2.7% 09/02/2041  | USD      | 200,000                    | 126,199                | 0.02               |
| Meituan, Reg. S 3.05% 28/10/2030  | USD      | 1,821,000                  | 1,461,749              | 0.14               |
|   |          |                            | <u>13,947,921</u>      | <u>1.35</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 2.25% 14/01/2028   | GBP      | 3,200,000                  | 3,484,156              | 0.34               |
| Danske Bank A/S, Reg. S, FRN 1.375% 12/02/2030  | EUR      | 590,000                    | 578,870                | 0.05               |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 1,000,000                  | 967,494                | 0.09               |
|   |          |                            | <u>5,030,520</u>       | <u>0.48</u>        |
| <i>Estonia</i>  |          |                            |                        |                    |
| Luminor Bank A/S, Reg. S, FRN 0.539% 23/09/2026   | EUR      | 6,000,000                  | 5,694,120              | 0.55               |
|   |          |                            | <u>5,694,120</u>       | <u>0.55</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ 6.625% 15/05/2039   | USD      | 900,000                    | 837,823                | 0.08               |
|   |          |                            | <u>837,823</u>         | <u>0.08</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 05/12/2025  | GBP      | 4,100,000                  | 4,563,477              | 0.44               |
| Caisse des Depots et Consignations, Reg. S 0.01% 01/06/2026   | EUR      | 1,000,000                  | 938,482                | 0.09               |
| Danone SA, Reg. S 3.071% 07/09/2032   | EUR      | 100,000                    | 97,027                 | 0.01               |
| Electricite de France SA, Reg. S 4.75% 17/06/2044   | EUR      | 5,100,000                  | 5,114,853              | 0.49               |
| ELO SACA, Reg. S 2.875% 29/01/2026  | EUR      | 400,000                    | 383,079                | 0.04               |
| ELO SACA, Reg. S 3.25% 23/07/2027   | EUR      | 1,800,000                  | 1,653,707              | 0.16               |
| ELO SACA, Reg. S 4.875% 08/12/2028  | EUR      | 1,700,000                  | 1,597,098              | 0.15               |
| La Banque Postale SA, Reg. S 0.25% 12/07/2026   | EUR      | 6,500,000                  | 6,083,985              | 0.59               |
| Orange SA, STEP 9% 01/03/2031   | USD      | 7,060,000                  | 7,858,268              | 0.76               |
| Sanofi SA, Reg. S 1.75% 10/09/2026  | EUR      | 4,700,000                  | 4,541,220              | 0.44               |
| Tereos Finance Groupe I SA, Reg. S 5.875% 30/04/2030  | EUR      | 2,200,000                  | 2,206,117              | 0.21               |
| TotalEnergies SE, Reg. S, FRN 2% Perpetual  | EUR      | 300,000                    | 280,210                | 0.03               |
|   |          |                            | <u>35,317,523</u>      | <u>3.41</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Aareal Bank AG, Reg. S 0.05% 02/09/2026   | EUR      | 5,700,000                  | 5,189,125              | 0.50               |
| Aareal Bank AG, Reg. S 0.75% 18/04/2028   | EUR      | 400,000                    | 348,785                | 0.03               |
| Allianz SE, Reg. S, FRN 4.597% 07/09/2038   | EUR      | 8,000,000                  | 8,095,463              | 0.78               |
| Commerzbank AG, Reg. S, FRN 4.625% 17/01/2031   | EUR      | 5,800,000                  | 5,913,373              | 0.57               |
| Deutsche Bank AG, Reg. S, FRN 1.75% 19/11/2030  | EUR      | 8,700,000                  | 7,644,644              | 0.74               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 300,000                    | 303,865                | 0.03               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2032   | EUR      | 1,200,000                  | 1,170,284              | 0.11               |
| Hamburg Commercial Bank AG, Reg. S 0.375% 09/03/2026  | EUR      | 2,800,000                  | 2,618,590              | 0.25               |
| Hamburg Commercial Bank AG, Reg. S 4.875% 30/03/2027  | EUR      | 3,000,000                  | 3,051,089              | 0.29               |
| HOCHTIEF AG, Reg. S 0.625% 26/04/2029   | EUR      | 4,000,000                  | 3,421,383              | 0.33               |
| HOCHTIEF AG, Reg. S 1.25% 03/09/2031  | EUR      | 1,700,000                  | 1,394,186              | 0.14               |
| Mahle GmbH, Reg. S 2.375% 14/05/2028  | EUR      | 7,100,000                  | 6,290,141              | 0.61               |
| ProGroup AG, Reg. S 5.375% 15/04/2031   | EUR      | 1,200,000                  | 1,189,841              | 0.12               |
| Robert Bosch GmbH, Reg. S 4.375% 02/06/2043   | EUR      | 5,800,000                  | 5,897,865              | 0.57               |
| SAP SE, Reg. S 1.25% 10/03/2028   | EUR      | 3,000,000                  | 2,805,524              | 0.27               |
| SAP SE, Reg. S 1.625% 10/03/2031  | EUR      | 900,000                    | 817,569                | 0.08               |
|   |          |                            | <u>56,151,727</u>      | <u>5.42</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 7.5% 25/05/2027   | USD      | 570,000                    | 544,970                | 0.05               |
|   |          |                            | <u>544,970</u>         | <u>0.05</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Energia Group Roi Financeco DAC, Reg. S 6.875% 31/07/2028   | EUR      | 1,358,000                  | 1,404,508              | 0.14               |
| GE Capital European Funding Unlimited Co., Reg. S 3.65%<br>23/08/2032                                     | EUR      | 700,000                    | 678,046                | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Zurich Insurance Co. Ltd., Reg. S 1.75% 16/09/2024  | EUR      | 200,000                    | 199,085                | 0.02               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 01/10/2045   | USD      | 600,000                    | 542,781                | 0.05               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.625% 24/06/2046  | USD      | 3,340,000                  | 3,082,279              | 0.30               |
|   |          |                            | <u>5,906,699</u>       | <u>0.57</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FinecoBank Banca Fineco SpA, Reg. S, FRN 4.625% 23/02/2029  | EUR      | 1,900,000                  | 1,940,303              | 0.19               |
|   |          |                            | <u>1,940,303</u>       | <u>0.19</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Development Bank of Japan, Inc., Reg. S 2.125% 01/09/2026   | EUR      | 5,900,000                  | 5,748,506              | 0.55               |
| Mitsubishi UFJ Financial Group, Inc., Reg. S, FRN 4.636% 07/06/2031                                       | EUR      | 4,700,000                  | 4,925,281              | 0.48               |
| Mizuho Financial Group, Inc., Reg. S, FRN 0.47% 06/09/2029  | EUR      | 500,000                    | 438,924                | 0.04               |
| SoftBank Group Corp., Reg. S 3.875% 06/07/2032  | EUR      | 1,100,000                  | 984,255                | 0.10               |
| Sumitomo Mitsui Financial Group, Inc. 2.75% 15/01/2030  | USD      | 3,200,000                  | 2,619,388              | 0.25               |
| Sumitomo Mitsui Financial Group, Inc., Reg. S 4.492% 12/06/2030   | EUR      | 6,088,000                  | 6,354,697              | 0.61               |
|   |          |                            | <u>21,071,051</u>      | <u>2.03</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| B&M European Value Retail SA, Reg. S 4% 15/11/2028  | GBP      | 5,400,000                  | 5,823,780              | 0.56               |
| Becton Dickinson Euro Finance Sarl 1.336% 13/08/2041  | EUR      | 7,000,000                  | 4,608,736              | 0.44               |
| CK Hutchison Group Telecom Finance SA, Reg. S 0.75% 17/04/2026  | EUR      | 1,200,000                  | 1,136,897              | 0.11               |
| CK Hutchison Group Telecom Finance SA, Reg. S 2% 17/10/2027   | GBP      | 2,100,000                  | 2,223,603              | 0.21               |
| CK Hutchison Group Telecom Finance SA, Reg. S 2.625% 17/10/2034   | GBP      | 2,400,000                  | 2,062,114              | 0.20               |
| Novartis Finance SA, Reg. S 1.625% 09/11/2026   | EUR      | 700,000                    | 675,097                | 0.07               |
| Novartis Finance SA, Reg. S 0% 23/09/2028   | EUR      | 210,000                    | 183,995                | 0.02               |
|   |          |                            | <u>16,714,222</u>      | <u>1.61</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV 3.5% 19/07/2027   | AUD      | 300,000                    | 180,687                | 0.02               |
| BNG Bank NV, Reg. S 1.125% 04/09/2024   | EUR      | 490,000                    | 487,844                | 0.05               |
| BNG Bank NV, Reg. S 0.2% 09/11/2024   | EUR      | 300,000                    | 296,370                | 0.03               |
| BNG Bank NV, Reg. S 0.5% 16/04/2025   | EUR      | 1,420,000                  | 1,387,642              | 0.13               |
| BNG Bank NV, Reg. S 0.25% 07/05/2025  | EUR      | 129,000                    | 125,617                | 0.01               |
| BNG Bank NV, Reg. S 1.625% 26/08/2025   | GBP      | 1,540,000                  | 1,747,032              | 0.17               |
| BNG Bank NV, Reg. S 0% 31/08/2028   | EUR      | 100,000                    | 88,443                 | 0.01               |
| BP Capital Markets BV, Reg. S 1.467% 21/09/2041   | EUR      | 5,490,000                  | 3,732,066              | 0.36               |
| Haleon Netherlands Capital BV, Reg. S 2.125% 29/03/2034   | EUR      | 1,270,000                  | 1,096,877              | 0.11               |
| JAB Holdings BV, Reg. S 5% 12/06/2033   | EUR      | 200,000                    | 211,345                | 0.02               |
| JAB Holdings BV, Reg. S 2.25% 19/12/2039  | EUR      | 8,300,000                  | 6,220,707              | 0.60               |
| Koninklijke KPN NV, Reg. S 5% 18/11/2026  | GBP      | 499,000                    | 588,342                | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Koninklijke KPN NV, Reg. S 5.75% 17/09/2029   | GBP      | 83,000                     | 100,473                | 0.01               |
| Koninklijke Philips NV 6.875% 11/03/2038  | USD      | 5,600,000                  | 5,724,198              | 0.55               |
| Madriena Red de Gas Finance BV, Reg. S 2.25% 11/04/2029   | EUR      | 4,177,000                  | 3,788,118              | 0.37               |
| Nederlandse Gasunie NV, Reg. S 3.875% 29/04/2044  | EUR      | 5,200,000                  | 5,146,407              | 0.50               |
| Nederlandse Waterschapsbank NV, Reg. S 2% 16/12/2024  | GBP      | 1,960,000                  | 2,278,088              | 0.22               |
| Nederlandse Waterschapsbank NV, Reg. S 4.5% 18/06/2025  | GBP      | 300,000                    | 351,648                | 0.03               |
| Nederlandse Waterschapsbank NV, Reg. S 0.25% 15/12/2025   | GBP      | 300,000                    | 330,587                | 0.03               |
| Nederlandse Waterschapsbank NV, Reg. S 0.875% 30/09/2026  | GBP      | 2,610,000                  | 2,828,785              | 0.27               |
| Novo Nordisk Finance Netherlands BV, Reg. S 0.75% 31/03/2025  | EUR      | 1,000,000                  | 978,450                | 0.09               |
| Novo Nordisk Finance Netherlands BV, Reg. S 1.125% 30/09/2027   | EUR      | 1,500,000                  | 1,405,753              | 0.14               |
| Novo Nordisk Finance Netherlands BV, Reg. S 1.375% 31/03/2030   | EUR      | 1,200,000                  | 1,086,925              | 0.10               |
| RELX Finance BV, Reg. S 0.875% 10/03/2032   | EUR      | 2,900,000                  | 2,391,977              | 0.23               |
| Shell International Finance BV 4.125% 11/05/2035  | USD      | 500,000                    | 427,629                | 0.04               |
| Shell International Finance BV 6.375% 15/12/2038  | USD      | 7,247,000                  | 7,451,538              | 0.72               |
| Shell International Finance BV, Reg. S 1.625% 20/01/2027  | EUR      | 800,000                    | 768,211                | 0.07               |
| Siemens Financieringsmaatschappij NV, Reg. S 3.625% 24/02/2043  | EUR      | 5,600,000                  | 5,465,927              | 0.53               |
| Telefonica Europe BV 8.25% 15/09/2030   | USD      | 840,000                    | 885,126                | 0.09               |
| Upjohn Finance BV, Reg. S 1.362% 23/06/2027   | EUR      | 400,000                    | 372,818                | 0.04               |
| Wolters Kluwer NV, Reg. S 1.5% 22/03/2027   | EUR      | 5,155,000                  | 4,906,242              | 0.47               |
| Wolters Kluwer NV, Reg. S 0.25% 30/03/2028  | EUR      | 500,000                    | 446,093                | 0.04               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 2,100,000                  | 2,016,809              | 0.19               |
|   |          |                            | <u>65,314,774</u>      | <u>6.30</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S, FRN 5% 13/09/2033   | EUR      | 900,000                    | 925,668                | 0.09               |
| Kommunalbanken A/S 3% 09/12/2026  | AUD      | 8,050,000                  | 4,821,192              | 0.47               |
| Kommunalbanken A/S, Reg. S 3.75% 26/09/2025   | GBP      | 500,000                    | 579,949                | 0.06               |
| Kommunalbanken A/S, Reg. S 4% 13/02/2026  | GBP      | 200,000                    | 232,941                | 0.02               |
| Kommunalbanken A/S, Reg. S 0.625% 20/04/2026  | EUR      | 260,000                    | 248,136                | 0.02               |
| SpareBank 1 SMN, Reg. S 3.5% 23/05/2029   | EUR      | 1,500,000                  | 1,494,152              | 0.14               |
|   |          |                            | <u>8,302,038</u>       | <u>0.80</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Export-Import Bank of Korea 3.25% 10/11/2025  | USD      | 3,000,000                  | 2,727,446              | 0.26               |
| Export-Import Bank of Korea, Reg. S 3.5% 07/06/2026   | EUR      | 2,900,000                  | 2,889,444              | 0.28               |
| Korea Development Bank (The) 2.625% 08/09/2027  | EUR      | 4,800,000                  | 4,688,928              | 0.45               |
| Korea Housing Finance Corp., Reg. S 4.625% 24/02/2033   | USD      | 1,700,000                  | 1,527,204              | 0.15               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 1,000,000                  | 957,546                | 0.09               |
|   |          |                            | <u>12,790,568</u>      | <u>1.23</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 5,500,000                  | 5,712,065              | 0.55               |
| Banco Santander SA, Reg. S, FRN 3.125% 06/10/2026   | GBP      | 8,200,000                  | 9,370,975              | 0.90               |
| Banco Santander SA, Reg. S, FRN 4.625% 18/10/2027   | EUR      | 1,300,000                  | 1,323,240              | 0.13               |
|   |          |                            | <u>16,406,280</u>      | <u>1.58</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB, Reg. S 0.625% 30/08/2026  | EUR      | 5,743,000                  | 5,407,346              | 0.52               |
| Svensk Exportkredit AB, Reg. S 4.5% 11/03/2026  | GBP      | 1,100,000                  | 1,289,389              | 0.13               |
| Swedbank AB, Reg. S 3.75% 14/11/2025  | EUR      | 2,570,000                  | 2,571,332              | 0.25               |
| Swedbank AB, Reg. S 1.3% 17/02/2027   | EUR      | 1,117,000                  | 1,051,476              | 0.10               |
| Swedbank AB, Reg. S 3.625% 23/08/2032   | EUR      | 3,100,000                  | 3,043,199              | 0.29               |
| Swedbank AB, Reg. S, FRN 5.875% 24/05/2029  | GBP      | 150,000                    | 179,699                | 0.02               |
|   |          |                            | <u>13,542,441</u>      | <u>1.31</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 6.224% 09/05/2034   | USD      | 3,560,000                  | 3,404,494              | 0.33               |
| Barclays plc, FRN 6.692% 13/09/2034   | USD      | 8,700,000                  | 8,603,360              | 0.83               |
| Berkeley Group plc (The), Reg. S 2.5% 11/08/2031  | GBP      | 6,400,000                  | 5,845,765              | 0.56               |
| British Telecommunications plc 9.625% 15/12/2030  | USD      | 5,500,000                  | 6,266,065              | 0.60               |
| HJ Heinz Finance UK plc 6.25% 18/02/2030  | GBP      | 115,000                    | 140,775                | 0.01               |
| HSBC Holdings plc, FRN 1.645% 18/04/2026  | USD      | 3,900,000                  | 3,521,773              | 0.34               |
| HSBC Holdings plc, FRN 1.75% 24/07/2027   | GBP      | 1,388,000                  | 1,521,019              | 0.15               |
| HSBC Holdings plc, Reg. S, FRN 6.364% 16/11/2032  | EUR      | 2,340,000                  | 2,480,777              | 0.24               |
| International Distribution Services plc, Reg. S 7.375% 14/09/2030   | GBP      | 4,100,000                  | 4,974,530              | 0.48               |
| Lloyds Banking Group plc, FRN 3.369% 14/12/2046   | USD      | 11,395,000                 | 7,395,936              | 0.71               |
| Marks & Spencer plc, Reg. S 4.5% 10/07/2027   | GBP      | 600,000                    | 685,117                | 0.07               |
| Marks & Spencer plc, Reg. S 7.125% 01/12/2037   | USD      | 4,100,000                  | 4,064,882              | 0.39               |
| National Gas Transmission plc, Reg. S 4.25% 05/04/2030  | EUR      | 900,000                    | 915,277                | 0.09               |
| National Grid Electricity Distribution East Midlands plc, Reg. S 3.53% 20/09/2028                         | EUR      | 2,000,000                  | 1,987,414              | 0.19               |
| National Grid Electricity Transmission plc, Reg. S 4% 08/06/2027  | GBP      | 1,100,000                  | 1,249,853              | 0.12               |
| Nationwide Building Society, 144A 3.9% 21/07/2025   | USD      | 3,390,000                  | 3,111,114              | 0.30               |
| Nationwide Building Society, Reg. S 0.25% 22/07/2025  | EUR      | 150,000                    | 144,756                | 0.01               |
| Nationwide Building Society, Reg. S, FRN 6.178% 07/12/2027  | GBP      | 489,000                    | 585,228                | 0.06               |
| Nationwide Building Society, Reg. S, FRN 2% 25/07/2029  | EUR      | 1,919,000                  | 1,916,250              | 0.19               |
| Nationwide Building Society, Reg. S, FRN 4.125% 18/10/2032  | USD      | 1,460,000                  | 1,271,762              | 0.12               |
| NatWest Group plc, FRN 5.778% 01/03/2035  | USD      | 2,400,000                  | 2,248,456              | 0.22               |
| NatWest Markets plc, Reg. S 6.625% 22/06/2026   | GBP      | 5,400,000                  | 6,532,508              | 0.63               |
| Rolls-Royce plc, Reg. S 3.625% 14/10/2025   | USD      | 720,000                    | 652,267                | 0.06               |
| Rolls-Royce plc, Reg. S 5.75% 15/10/2027  | GBP      | 4,600,000                  | 5,474,795              | 0.53               |
| Sky Ltd., Reg. S 2.5% 15/09/2026  | EUR      | 6,200,000                  | 6,070,523              | 0.59               |
| Tesco plc, Reg. S 6.15% 15/11/2037  | USD      | 5,700,000                  | 5,324,688              | 0.51               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Virgin Money UK plc, Reg. S, FRN 4% 03/09/2027  | GBP      | 2,200,000                  | 2,511,861              | 0.24               |
| Virgin Money UK plc, Reg. S, FRN 4% 18/03/2028  | EUR      | 800,000                    | 801,399                | 0.08               |
| Virgin Money UK plc, Reg. S, FRN 7.625% 23/08/2029  | GBP      | 2,100,000                  | 2,668,690              | 0.26               |
|   |          |                            | 92,371,334             | 8.91               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abbott Laboratories 4.75% 30/11/2036  | USD      | 1,260,000                  | 1,140,628              | 0.11               |
| Abbott Laboratories 6.15% 30/11/2037  | USD      | 500,000                    | 508,807                | 0.05               |
| AbbVie, Inc. 0.75% 18/11/2027   | EUR      | 147,000                    | 135,209                | 0.01               |
| AbbVie, Inc. 2.625% 15/11/2028  | EUR      | 3,600,000                  | 3,498,073              | 0.34               |
| AbbVie, Inc. 2.125% 01/06/2029  | EUR      | 3,400,000                  | 3,210,969              | 0.31               |
| AbbVie, Inc. 1.25% 18/11/2031   | EUR      | 1,000,000                  | 860,733                | 0.08               |
| Agilent Technologies, Inc. 3.05% 22/09/2026   | USD      | 1,400,000                  | 1,242,237              | 0.12               |
| American Express Co. 8.15% 19/03/2038   | USD      | 4,095,000                  | 4,736,421              | 0.46               |
| Anheuser-Busch InBev Worldwide, Inc. 8.2% 15/01/2039  | USD      | 180,000                    | 213,553                | 0.02               |
| Anheuser-Busch InBev Worldwide, Inc. 8% 15/11/2039  | USD      | 190,000                    | 224,170                | 0.02               |
| AT&T, Inc., Reg. S 5.5% 15/03/2027  | GBP      | 1,300,000                  | 1,536,308              | 0.15               |
| Berkshire Hathaway Finance Corp. 1.5% 18/03/2030  | EUR      | 100,000                    | 90,220                 | 0.01               |
| Berkshire Hathaway Finance Corp. 5.75% 15/01/2040   | USD      | 2,017,000                  | 1,999,818              | 0.19               |
| Berkshire Hathaway Finance Corp. 4.3% 15/05/2043  | USD      | 2,900,000                  | 2,367,546              | 0.23               |
| Berkshire Hathaway, Inc. 0% 12/03/2025  | EUR      | 180,000                    | 175,468                | 0.02               |
| Berkshire Hathaway, Inc. 0.5% 15/01/2041  | EUR      | 1,745,000                  | 1,052,135              | 0.10               |
| Booking Holdings, Inc. 4.25% 15/05/2029   | EUR      | 700,000                    | 722,159                | 0.07               |
| Boston Scientific Corp. 0.625% 01/12/2027   | EUR      | 100,000                    | 90,957                 | 0.01               |
| Boston Scientific Corp. 4.55% 01/03/2039  | USD      | 4,700,000                  | 4,086,243              | 0.39               |
| Burlington Northern Santa Fe LLC 6.15% 01/05/2037   | USD      | 1,040,000                  | 1,046,698              | 0.10               |
| Burlington Northern Santa Fe LLC 5.75% 01/05/2040   | USD      | 1,300,000                  | 1,245,026              | 0.12               |
| Burlington Northern Santa Fe LLC 4.95% 15/09/2041   | USD      | 2,359,000                  | 2,067,999              | 0.20               |
| Burlington Northern Santa Fe LLC 4.45% 15/03/2043   | USD      | 2,510,000                  | 2,050,087              | 0.20               |
| Caterpillar Financial Services Corp., Reg. S 3.742% 04/09/2026  | EUR      | 6,300,000                  | 6,348,901              | 0.61               |
| Caterpillar, Inc. 6.05% 15/08/2036  | USD      | 130,000                    | 131,579                | 0.01               |
| Chubb INA Holdings LLC 1.55% 15/03/2028   | EUR      | 7,400,000                  | 6,900,484              | 0.66               |
| Coca-Cola Co. (The) 0.125% 09/03/2029   | EUR      | 7,060,000                  | 6,120,148              | 0.59               |
| Colgate-Palmolive Co. 0.5% 06/03/2026   | EUR      | 6,049,000                  | 5,765,400              | 0.56               |
| Dominion Energy, Inc. 7% 15/06/2038   | USD      | 1,000,000                  | 1,014,093              | 0.10               |
| Eaton Corp. 4.15% 02/11/2042  | USD      | 32,000                     | 25,394                 | –                  |
| Ecolab, Inc. 5.5% 08/12/2041  | USD      | 3,619,000                  | 3,410,436              | 0.33               |
| Exxon Mobil Corp. 1.408% 26/06/2039   | EUR      | 2,178,000                  | 1,558,072              | 0.15               |
| FedEx Corp. 1.625% 11/01/2027   | EUR      | 100,000                    | 95,522                 | 0.01               |
| General Electric Co., Reg. S 4.125% 19/09/2035  | EUR      | 5,900,000                  | 5,997,016              | 0.58               |
| General Motors Co. 6.75% 01/04/2046   | USD      | 3,000,000                  | 2,927,186              | 0.28               |
| Haleon US Capital LLC 3.625% 24/03/2032   | USD      | 3,350,000                  | 2,798,380              | 0.27               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Home Depot, Inc. (The) 5.875% 16/12/2036  | USD      | 2,260,000                  | 2,234,780              | 0.21               |
| Home Depot, Inc. (The) 5.4% 15/09/2040  | USD      | 49,000                     | 45,640                 | –                  |
| Honeywell International, Inc. 2.25% 22/02/2028  | EUR      | 5,090,000                  | 4,889,824              | 0.47               |
| Howmet Aerospace, Inc. 5.95% 01/02/2037   | USD      | 3,100,000                  | 2,969,831              | 0.29               |
| International Business Machines Corp. 5.6% 30/11/2039   | USD      | 5,700,000                  | 5,400,229              | 0.52               |
| International Flavors & Fragrances, Inc. 4.375% 01/06/2047  | USD      | 1,269,000                  | 911,703                | 0.09               |
| Johnson & Johnson 3.55% 01/03/2036  | USD      | 400,000                    | 326,688                | 0.03               |
| Johnson & Johnson 5.95% 15/08/2037  | USD      | 4,060,000                  | 4,124,451              | 0.40               |
| Johnson & Johnson 5.85% 15/07/2038  | USD      | 2,090,000                  | 2,106,274              | 0.20               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 11,800,000                 | 11,299,688             | 1.09               |
| JPMorgan Chase & Co., Reg. S, FRN 0.389% 24/02/2028   | EUR      | 900,000                    | 827,701                | 0.08               |
| JPMorgan Chase & Co., Reg. S, FRN 1.638% 18/05/2028   | EUR      | 6,800,000                  | 6,441,968              | 0.62               |
| JPMorgan Chase & Co., Reg. S, FRN 1.812% 12/06/2029   | EUR      | 1,100,000                  | 1,027,077              | 0.10               |
| Juniper Networks, Inc. 5.95% 15/03/2041   | USD      | 4,606,000                  | 4,339,013              | 0.42               |
| KB Home 6.875% 15/06/2027   | USD      | 2,600,000                  | 2,475,835              | 0.24               |
| KB Home 4.8% 15/11/2029   | USD      | 1,500,000                  | 1,318,535              | 0.13               |
| Kimberly-Clark Corp. 6.625% 01/08/2037  | USD      | 5,600,000                  | 5,939,842              | 0.57               |
| Kinder Morgan Energy Partners LP 7.3% 15/08/2033  | USD      | 1,450,000                  | 1,501,089              | 0.14               |
| Kinder Morgan Energy Partners LP 6.5% 01/02/2037  | USD      | 605,000                    | 590,583                | 0.06               |
| Kinder Morgan Energy Partners LP 7.5% 15/11/2040  | USD      | 530,000                    | 555,576                | 0.05               |
| Kinder Morgan, Inc. 7.8% 01/08/2031   | USD      | 1,550,000                  | 1,635,047              | 0.16               |
| Kinder Morgan, Inc. 7.75% 15/01/2032  | USD      | 1,670,000                  | 1,760,571              | 0.17               |
| Marsh & McLennan Cos., Inc. 1.349% 21/09/2026   | EUR      | 3,595,000                  | 3,425,471              | 0.33               |
| Marsh & McLennan Cos., Inc. 1.979% 21/03/2030   | EUR      | 500,000                    | 464,484                | 0.04               |
| Marsh & McLennan Cos., Inc. 4.75% 15/03/2039  | USD      | 2,797,000                  | 2,427,217              | 0.23               |
| Mastercard, Inc. 4.85% 09/03/2033   | USD      | 7,500,000                  | 6,963,727              | 0.67               |
| Merck & Co., Inc. 6.55% 15/09/2037  | USD      | 683,000                    | 717,216                | 0.07               |
| Merck & Co., Inc. 3.9% 07/03/2039   | USD      | 7,540,000                  | 6,073,961              | 0.59               |
| Merck Sharp & Dohme Corp. 5.75% 15/11/2036  | USD      | 100,000                    | 98,793                 | 0.01               |
| Merck Sharp & Dohme Corp. 5.85% 30/06/2039  | USD      | 1,300,000                  | 1,264,547              | 0.12               |
| Microsoft Corp. 3.125% 06/12/2028   | EUR      | 1,000,000                  | 1,002,566              | 0.10               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 488,000                    | 490,057                | 0.05               |
| Netflix, Inc. 4.625% 15/05/2029   | EUR      | 3,640,000                  | 3,804,718              | 0.37               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 200,000                    | 202,509                | 0.02               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 1,580,000                  | 1,576,008              | 0.15               |
| New York Life Global Funding, Reg. S 1.25% 17/12/2026   | GBP      | 1,690,000                  | 1,825,400              | 0.18               |
| New York Life Global Funding, Reg. S 0.25% 23/01/2027   | EUR      | 2,200,000                  | 2,030,805              | 0.20               |
| Nordstrom, Inc. 6.95% 15/03/2028  | USD      | 3,700,000                  | 3,477,705              | 0.33               |
| Novartis Capital Corp. 3.1% 17/05/2027  | USD      | 700,000                    | 623,802                | 0.06               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 6,650,000                  | 5,373,279              | 0.52               |
| Novartis Capital Corp. 3.7% 21/09/2042  | USD      | 100,000                    | 76,153                 | 0.01               |
| NVR, Inc. 3% 15/05/2030   | USD      | 6,800,000                  | 5,621,632              | 0.54               |
| Procter & Gamble Co. (The) 0.625% 30/10/2024  | EUR      | 4,640,000                  | 4,591,575              | 0.44               |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Procter & Gamble Co. (The) 4.875% 11/05/2027  | EUR      | 83,000                     | 86,729                 | 0.01               |
| Progressive Corp. (The) 6.25% 01/12/2032  | USD      | 3,800,000                  | 3,793,505              | 0.37               |
| PulteGroup, Inc. 7.875% 15/06/2032  | USD      | 2,100,000                  | 2,242,312              | 0.22               |
| PulteGroup, Inc. 6.375% 15/05/2033  | USD      | 1,990,000                  | 1,951,112              | 0.19               |
| PulteGroup, Inc. 6% 15/02/2035  | USD      | 1,800,000                  | 1,726,100              | 0.17               |
| RELX Capital, Inc. 4% 18/03/2029  | USD      | 3,632,000                  | 3,256,595              | 0.31               |
| RTX Corp. 2.15% 18/05/2030  | EUR      | 770,000                    | 697,821                | 0.07               |
| Steelcase, Inc. 5.125% 18/01/2029   | USD      | 2,400,000                  | 2,125,960              | 0.20               |
| Stryker Corp. 4.1% 01/04/2043   | USD      | 990,000                    | 761,588                | 0.07               |
| Stryker Corp. 4.625% 15/03/2046   | USD      | 3,200,000                  | 2,625,387              | 0.25               |
| Target Corp. 7% 15/01/2038  | USD      | 5,769,000                  | 6,283,279              | 0.61               |
| Twilio, Inc. 3.875% 15/03/2031  | USD      | 3,600,000                  | 2,955,302              | 0.28               |
| Verizon Communications, Inc. 1.25% 08/04/2030   | EUR      | 8,550,000                  | 7,540,467              | 0.73               |
| Verizon Communications, Inc. 4.25% 31/10/2030   | EUR      | 4,500,000                  | 4,656,789              | 0.45               |
| Verizon Communications, Inc. 6.4% 15/09/2033  | USD      | 900,000                    | 909,190                | 0.09               |
| Virginia Electric and Power Co. 6% 15/01/2036   | USD      | 2,880,000                  | 2,764,310              | 0.27               |
| Virginia Electric and Power Co. 8.875% 15/11/2038   | USD      | 2,700,000                  | 3,253,233              | 0.31               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 8,757,000                  | 7,622,844              | 0.73               |
| Walmart, Inc. 2.55% 08/04/2026  | EUR      | 300,000                    | 296,258                | 0.03               |
| Walmart, Inc. 5.25% 01/09/2035  | USD      | 7,200,000                  | 6,904,145              | 0.67               |
| Walmart, Inc. 6.5% 15/08/2037   | USD      | 1,276,000                  | 1,348,845              | 0.13               |
| Walmart, Inc. 6.2% 15/04/2038   | USD      | 900,000                    | 938,109                | 0.09               |
| Wells Fargo & Co. 4.4% 14/06/2046   | USD      | 2,882,000                  | 2,170,650              | 0.21               |
| Wells Fargo & Co. 4.75% 07/12/2046  | USD      | 5,000,000                  | 3,949,715              | 0.38               |
| WW Grainger, Inc. 4.6% 15/06/2045   | USD      | 817,000                    | 682,566                | 0.07               |
| WW Grainger, Inc. 3.75% 15/05/2046  | USD      | 235,000                    | 170,463                | 0.02               |
| WW Grainger, Inc. 4.2% 15/05/2047   | USD      | 4,090,000                  | 3,162,098              | 0.30               |
|   |          |                            | 267,123,017            | 25.76              |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| TSMC Global Ltd., Reg. S 0.75% 28/09/2025   | USD      | 5,400,000                  | 4,755,073              | 0.46               |
| TSMC Global Ltd., Reg. S 1% 28/09/2027  | USD      | 2,100,000                  | 1,720,609              | 0.16               |
|   |          |                            | 6,475,682              | 0.62               |
| Total Bonds   |          |                            | 662,423,299            | 63.88              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 662,423,299            | 63.88              |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| Westpac Banking Corp. 4.8% 10/08/2026   | AUD      | 2,300,000                  | 1,428,578              | 0.14               |
| Westpac Banking Corp. 2.4% 25/01/2027   | AUD      | 4,200,000                  | 2,456,962              | 0.24               |
|   |          |                            | <u>3,885,540</u>       | <u>0.38</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canadian Imperial Bank of Commerce 6.092% 03/10/2033                                      | USD      | 9,000,000                  | 8,696,678              | 0.84               |
| CGI, Inc. 1.45% 14/09/2026  | USD      | 300,000                    | 256,521                | 0.02               |
| CGI, Inc. 2.3% 14/09/2031   | USD      | 6,800,000                  | 5,050,150              | 0.49               |
| Daimler Truck Finance Canada, Inc. 5.77% 25/09/2028                                       | CAD      | 1,600,000                  | 1,136,816              | 0.11               |
| Enbridge Pipelines, Inc. 4.55% 29/09/2045   | CAD      | 2,100,000                  | 1,267,412              | 0.12               |
| Enbridge Pipelines, Inc. 4.33% 22/02/2049   | CAD      | 1,100,000                  | 636,859                | 0.06               |
| Federation des Caisses Desjardins du Quebec, Reg. S 4.4% 23/08/2025                       | USD      | 2,000,000                  | 1,844,360              | 0.18               |
|   |          |                            | <u>18,888,796</u>      | <u>1.82</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 4.935% 26/01/2026                           | USD      | 1,720,000                  | 1,591,153              | 0.15               |
| Banque Federative du Credit Mutuel SA, Reg. S 5.896% 13/07/2026                           | USD      | 600,000                    | 564,317                | 0.06               |
| Banque Federative du Credit Mutuel SA, Reg. S 4.753% 13/07/2027                           | USD      | 2,700,000                  | 2,482,831              | 0.24               |
|   |          |                            | <u>4,638,301</u>       | <u>0.45</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, FRN, 144A 4.95% 01/06/2042   | USD      | 4,300,000                  | 3,004,948              | 0.29               |
| Intesa Sanpaolo SpA, Reg. S, FRN 8.248% 21/11/2033  | USD      | 5,560,000                  | 5,745,394              | 0.55               |
|   |          |                            | <u>8,750,342</u>       | <u>0.84</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| SoftBank Group Corp., Reg. S 5.125% 19/09/2027  | USD      | 3,000,000                  | 2,686,253              | 0.26               |
| SoftBank Group Corp., Reg. S 4.625% 06/07/2028  | USD      | 2,500,000                  | 2,163,518              | 0.21               |
|   |          |                            | <u>4,849,771</u>       | <u>0.47</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| JBS USA Holding Lux Sarl, 144A 6.75% 15/03/2034   | USD      | 1,900,000                  | 1,875,158              | 0.18               |
|   |          |                            | <u>1,875,158</u>       | <u>0.18</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 3.25% 24/08/2026  | AUD      | 1,500,000                  | 907,154                | 0.09               |
| BNG Bank NV, Reg. S 3.3% 17/07/2028   | AUD      | 500,000                    | 295,611                | 0.03               |
| Deutsche Telekom International Finance BV 8.75% 15/06/2030                                | USD      | 5,892,000                  | 6,407,777              | 0.62               |
| E.ON International Finance BV, Reg. S 6.65% 30/04/2038                                    | USD      | 7,267,000                  | 7,248,250              | 0.70               |
| Enel Finance International NV, Reg. S 7.5% 14/10/2032                                     | USD      | 7,400,000                  | 7,638,937              | 0.73               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Enel Finance International NV, Reg. S 6.8% 15/09/2037   | USD      | 1,116,000                  | 1,107,182              | 0.11               |
| Enel Finance International NV, Reg. S 6% 07/10/2039   | USD      | 100,000                    | 92,082                 | 0.01               |
|   |          |                            | <u>23,696,993</u>      | <u>2.29</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Singapore Telecommunications Ltd., Reg. S 7.375% 01/12/2031   | USD      | 4,578,000                  | 4,880,210              | 0.47               |
|   |          |                            | <u>4,880,210</u>       | <u>0.47</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| KB Kookmin Card Co. Ltd., Reg. S 1.5% 13/05/2026  | USD      | 1,000,000                  | 865,477                | 0.08               |
| Korea Gas Corp., Reg. S 2% 13/07/2031   | USD      | 1,782,000                  | 1,357,180              | 0.13               |
| Shinhan Card Co. Ltd., Reg. S 2.5% 27/01/2027   | USD      | 5,940,000                  | 5,154,373              | 0.50               |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2029  | USD      | 800,000                    | 744,810                | 0.07               |
| SK Hynix, Inc., Reg. S 6.5% 17/01/2033  | USD      | 4,000,000                  | 3,924,656              | 0.38               |
|   |          |                            | <u>12,046,496</u>      | <u>1.16</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S, FRN 6.037% 15/06/2035   | USD      | 7,700,000                  | 7,208,438              | 0.70               |
|   |          |                            | <u>7,208,438</u>       | <u>0.70</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc 6.45% 15/09/2037  | USD      | 5,700,000                  | 5,918,212              | 0.57               |
| Vodafone Group plc 6.15% 27/02/2037   | USD      | 3,800,000                  | 3,759,764              | 0.36               |
|   |          |                            | <u>9,677,976</u>       | <u>0.93</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Alphabet, Inc. 1.998% 15/08/2026  | USD      | 1,360,000                  | 1,194,824              | 0.12               |
| Alphabet, Inc. 1.9% 15/08/2040  | USD      | 9,200,000                  | 5,591,181              | 0.54               |
| Amazon.com, Inc. 4.7% 01/12/2032  | USD      | 11,500,000                 | 10,635,133             | 1.03               |
| Amazon.com, Inc. 3.875% 22/08/2037  | USD      | 964,000                    | 794,251                | 0.08               |
| Analog Devices, Inc. 5.05% 01/04/2034   | USD      | 6,200,000                  | 5,759,980              | 0.56               |
| Anheuser-Busch InBev Finance, Inc. 4.32% 15/05/2047   | CAD      | 3,000,000                  | 1,869,687              | 0.18               |
| Applied Materials, Inc. 5.1% 01/10/2035   | USD      | 2,000,000                  | 1,888,959              | 0.18               |
| Applied Materials, Inc. 5.85% 15/06/2041  | USD      | 1,800,000                  | 1,775,052              | 0.17               |
| AXIS Specialty Finance LLC, FRN 4.9% 15/01/2040   | USD      | 6,119,000                  | 5,234,950              | 0.51               |
| Cboe Global Markets, Inc. 3% 16/03/2032   | USD      | 5,300,000                  | 4,262,723              | 0.41               |
| Cintas Corp. No. 2 3.45% 01/05/2025   | USD      | 500,000                    | 458,498                | 0.04               |
| Cintas Corp. No. 2 3.7% 01/04/2027  | USD      | 2,500,000                  | 2,245,766              | 0.22               |
| Cintas Corp. No. 2 4% 01/05/2032  | USD      | 2,100,000                  | 1,838,026              | 0.18               |
| Citigroup, Inc., FRN 3.785% 17/03/2033  | USD      | 21,200,000                 | 17,631,948             | 1.70               |
| Comcast Corp. 6.5% 15/11/2035   | USD      | 5,400,000                  | 5,502,490              | 0.53               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Corebridge Financial, Inc., 144A 6.05% 15/09/2033   | USD      | 7,200,000                  | 6,877,199              | 0.66               |
| CoStar Group, Inc., 144A 2.8% 15/07/2030  | USD      | 7,730,000                  | 6,100,465              | 0.59               |
| Dell International LLC 8.1% 15/07/2036  | USD      | 7,141,000                  | 7,938,356              | 0.77               |
| Enstar Finance LLC, FRN 5.75% 01/09/2040  | USD      | 900,000                    | 826,320                | 0.08               |
| Fox Corp. 5.476% 25/01/2039   | USD      | 6,490,000                  | 5,771,877              | 0.56               |
| Hasbro, Inc. 6.35% 15/03/2040   | USD      | 6,000,000                  | 5,721,506              | 0.55               |
| Hubbell, Inc. 3.5% 15/02/2028   | USD      | 2,599,000                  | 2,289,629              | 0.22               |
| International Flavors & Fragrances, Inc., 144A 3.268% 15/11/2040                                      | USD      | 1,800,000                  | 1,187,522              | 0.11               |
| Intuit, Inc. 1.65% 15/07/2030   | USD      | 4,310,000                  | 3,337,212              | 0.32               |
| Intuit, Inc. 5.2% 15/09/2033  | USD      | 1,800,000                  | 1,687,272              | 0.16               |
| Kaiser Aluminum Corp., 144A 4.5% 01/06/2031   | USD      | 4,000,000                  | 3,306,660              | 0.32               |
| KB Home 7.25% 15/07/2030  | USD      | 1,700,000                  | 1,633,121              | 0.16               |
| KLA Corp. 5.65% 01/11/2034  | USD      | 540,000                    | 524,903                | 0.05               |
| KLA Corp. 5% 15/03/2049   | USD      | 57,000                     | 49,700                 | –                  |
| Kraft Heinz Foods Co., 144A 7.125% 01/08/2039   | USD      | 4,087,000                  | 4,296,156              | 0.41               |
| Kyndryl Holdings, Inc. 3.15% 15/10/2031   | USD      | 4,000,000                  | 3,128,271              | 0.30               |
| Kyndryl Holdings, Inc. 4.1% 15/10/2041  | USD      | 4,200,000                  | 2,969,423              | 0.29               |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 6,400,000                  | 5,167,336              | 0.50               |
| M/I Homes, Inc. 3.95% 15/02/2030  | USD      | 4,491,000                  | 3,729,746              | 0.36               |
| Meta Platforms, Inc. 4.95% 15/05/2033   | USD      | 8,367,000                  | 7,844,890              | 0.76               |
| Metropolitan Life Global Funding I, 144A 3% 19/09/2027  | USD      | 7,400,000                  | 6,467,374              | 0.62               |
| Micron Technology, Inc. 5.875% 15/09/2033   | USD      | 5,000,000                  | 4,771,363              | 0.46               |
| Micron Technology, Inc. 3.366% 01/11/2041   | USD      | 2,100,000                  | 1,433,634              | 0.14               |
| Microsoft Corp. 3.45% 08/08/2036  | USD      | 300,000                    | 244,048                | 0.02               |
| Microsoft Corp. 4.1% 06/02/2037   | USD      | 9,756,000                  | 8,534,130              | 0.82               |
| Nestle Holdings, Inc., 144A 3.9% 24/09/2038   | USD      | 1,620,000                  | 1,308,347              | 0.13               |
| Netflix, Inc. 6.375% 15/05/2029   | USD      | 1,100,000                  | 1,081,430              | 0.10               |
| New York Life Global Funding, Reg. S 2% 17/04/2028  | CAD      | 5,000,000                  | 3,125,757              | 0.30               |
| NRG Energy, Inc., 144A 4.45% 15/06/2029   | USD      | 2,650,000                  | 2,333,069              | 0.23               |
| NRG Energy, Inc., 144A 7% 15/03/2033  | USD      | 3,300,000                  | 3,247,105              | 0.31               |
| NVIDIA Corp. 2.85% 01/04/2030   | USD      | 3,500,000                  | 2,960,901              | 0.29               |
| NVIDIA Corp. 3.5% 01/04/2040  | USD      | 3,800,000                  | 2,933,908              | 0.28               |
| Paramount Global 6.875% 30/04/2036  | USD      | 6,000,000                  | 5,238,048              | 0.51               |
| PBF Holding Co. LLC, 144A 7.875% 15/09/2030   | USD      | 1,200,000                  | 1,145,552              | 0.11               |
| Pilgrim's Pride Corp. 6.875% 15/05/2034   | USD      | 3,600,000                  | 3,567,980              | 0.34               |
| President and Fellows of Harvard College, 144A 6.5% 15/01/2039  | USD      | 2,100,000                  | 2,257,085              | 0.22               |
| Qorvo, Inc. 4.375% 15/10/2029   | USD      | 6,250,000                  | 5,502,625              | 0.53               |
| QUALCOMM, Inc. 4.25% 20/05/2032   | USD      | 4,800,000                  | 4,280,575              | 0.41               |
| QUALCOMM, Inc. 4.3% 20/05/2047  | USD      | 2,543,000                  | 2,023,205              | 0.20               |
| RingCentral, Inc., 144A 8.5% 15/08/2030   | USD      | 5,000,000                  | 4,871,124              | 0.47               |
| Rockies Express Pipeline LLC, 144A 3.6% 15/05/2025  | USD      | 900,000                    | 820,261                | 0.08               |
| Rockies Express Pipeline LLC, 144A 4.95% 15/07/2029   | USD      | 3,760,000                  | 3,302,736              | 0.32               |
| Rockies Express Pipeline LLC, 144A 4.8% 15/05/2030  | USD      | 1,100,000                  | 946,976                | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Rockies Express Pipeline LLC, 144A 7.5% 15/07/2038  | USD      | 900,000                    | 860,575                | 0.08               |
| Sabal Trail Transmission LLC, 144A 4.246% 01/05/2028  | USD      | 5,650,000                  | 5,076,867              | 0.49               |
| Tenet Healthcare Corp. 6.75% 15/05/2031   | USD      | 1,934,000                  | 1,832,386              | 0.18               |
| TopBuild Corp., 144A 4.125% 15/02/2032  | USD      | 4,200,000                  | 3,451,205              | 0.33               |
| Verisk Analytics, Inc. 5.75% 01/04/2033   | USD      | 5,100,000                  | 4,894,565              | 0.47               |
| Verizon Communications, Inc. 2.375% 22/03/2028  | CAD      | 2,000,000                  | 1,263,481              | 0.12               |
| Verizon Communications, Inc. 2.5% 16/05/2030  | CAD      | 1,600,000                  | 971,291                | 0.09               |
| Walt Disney Co. (The) 6.4% 15/12/2035   | USD      | 4,100,000                  | 4,187,388              | 0.40               |
| Willis North America, Inc. 5.05% 15/09/2048   | USD      | 5,000,000                  | 4,067,294              | 0.39               |
|   |          |                            | 240,073,317            | 23.15              |
| Total Bonds   |          |                            | 340,471,338            | 32.84              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 340,471,338            | 32.84              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 2,616,000                  | 2,604,371              | 0.25               |
|   |          |                            | 2,604,371              | 0.25               |
| Total Bonds   |          |                            | 2,604,371              | 0.25               |
| Total Other transferable securities and money market instruments                                      |          |                            | 2,604,371              | 0.25               |
| <b>Total Investments</b>  |          |                            | <b>1,005,499,008</b>   | <b>96.97</b>       |
| <b>Cash</b>   |          |                            | <b>26,873,624</b>      | <b>2.59</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>4,522,696</b>       | <b>0.44</b>        |
| <b>Total net assets</b>   |          |                            | <b>1,036,895,328</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

#### 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, 30/09/2024                                  | 672                    | USD      | 128,052,483               | 294,630                          | 0.03               |
| US 5 Year Note, 30/09/2024                                  | 711                    | USD      | 70,667,753                | 239,264                          | 0.02               |
| Australia 10 Year Bond, 16/09/2024                          | (11)                   | AUD      | (778,463)                 | 6,114                            | –                  |
| Canada 10 Year Bond, 18/09/2024                             | 52                     | CAD      | 4,257,426                 | 36,747                           | 0.01               |
| Euro-Bund, 06/09/2024                                       | 198                    | EUR      | 26,060,760                | 319,490                          | 0.03               |
| Japan 10 Year Bond, 12/09/2024                              | 5                      | JPY      | 4,143,231                 | 2,127                            | –                  |
| US Ultra Bond, 19/09/2024                                   | 540                    | USD      | 62,760,671                | 341,227                          | 0.03               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,239,599</b>                 | <b>0.12</b>        |
| US 10 Year Note, 19/09/2024                                 | (648)                  | USD      | (66,413,575)              | (164,771)                        | (0.02)             |
| US 10 Year Ultra Bond, 19/09/2024                           | (1,422)                | USD      | (150,301,783)             | (781,286)                        | (0.08)             |
| Euro-Bobl, 06/09/2024                                       | (152)                  | EUR      | (17,698,880)              | (100,170)                        | (0.01)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | 6                      | EUR      | 781,440                   | (382)                            | –                  |
| Euro-Schatz, 06/09/2024                                     | (388)                  | EUR      | (41,011,600)              | (149,520)                        | (0.01)             |
| Long Gilt, 26/09/2024                                       | 44                     | GBP      | 5,063,571                 | (39,591)                         | –                  |
| US Long Bond, 19/09/2024                                    | 112                    | USD      | 12,318,171                | (10,963)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(1,246,683)</b>               | <b>(0.12)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(7,084)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| CAD  | 33,919,969       | EUR           | 22,881,197  | 03/07/2024    | Rabobank         | 247,710                    | 0.02            |
| CHF  | 3,666,878        | EUR           | 3,749,994   | 03/07/2024    | Rabobank         | 57,758                     | 0.01            |
| EUR  | 558,223          | AUD           | 895,662     | 03/07/2024    | BNP Paribas      | 113                        | –               |
| EUR  | 1,629            | GBP           | 1,381       | 03/07/2024    | Barclays         | –                          | –               |
| EUR  | 2,811,543        | GBP           | 2,375,703   | 03/07/2024    | J.P. Morgan      | 9,577                      | –               |
| EUR  | 1,824,424        | GBP           | 1,539,806   | 03/07/2024    | Societe Generale | 8,336                      | –               |
| EUR  | 3,921,411        | JPY           | 664,109,711 | 03/07/2024    | BNP Paribas      | 68,895                     | 0.01            |
| EUR  | 15,379           | USD           | 16,461      | 03/07/2024    | Barclays         | 21                         | –               |
| EUR  | 3,888,748        | USD           | 4,166,322   | 03/07/2024    | Barclays         | 1,525                      | –               |
| EUR  | 3,387,076        | USD           | 3,627,600   | 03/07/2024    | HSBC             | 2,486                      | –               |
| EUR  | 5,847            | USD           | 6,248       | 03/07/2024    | J.P. Morgan      | 18                         | –               |
| GBP  | 44,322,891       | EUR           | 51,916,329  | 03/07/2024    | Barclays         | 359,240                    | 0.04            |
| GBP  | 813,775          | EUR           | 955,307     | 03/07/2024    | J.P. Morgan      | 4,480                      | –               |
| GBP  | 1,255,622        | JPY           | 249,519,123 | 03/07/2024    | J.P. Morgan      | 33,448                     | –               |
| GBP  | 1,447,718        | USD           | 1,830,042   | 03/07/2024    | Barclays         | 27                         | –               |
| JPY  | 188,959,535      | USD           | 1,174,623   | 03/07/2024    | BNP Paribas      | 222                        | –               |
| USD  | 3,891,706        | CAD           | 5,313,258   | 03/07/2024    | BNP Paribas      | 8,069                      | –               |
| USD  | 502,864          | CHF           | 451,753     | 03/07/2024    | HSBC             | 69                         | –               |
| USD  | 29,454,852       | EUR           | 27,158,827  | 03/07/2024    | Barclays         | 322,867                    | 0.03            |
| USD  | 99,926,538       | EUR           | 91,983,564  | 03/07/2024    | BNP Paribas      | 1,248,972                  | 0.12            |
| USD  | 3,572,930        | EUR           | 3,277,440   | 03/07/2024    | HSBC             | 56,142                     | 0.01            |
| USD  | 18,842           | EUR           | 17,297      | 03/07/2024    | J.P. Morgan      | 282                        | –               |
| USD  | 5,100,570        | GBP           | 4,012,105   | 03/07/2024    | HSBC             | 26,906                     | –               |
| USD  | 9,073,938        | GBP           | 7,138,983   | 03/07/2024    | J.P. Morgan      | 46,180                     | –               |
| USD  | 4,408,617        | GBP           | 3,485,682   | 03/07/2024    | UBS              | 2,184                      | –               |
| USD  | 2,574,122        | JPY           | 398,998,202 | 03/07/2024    | J.P. Morgan      | 87,086                     | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>2,592,613</b>           | <b>0.25</b>     |
| EUR  | 2,677,241        | AUD           | 4,364,518   | 03/07/2024    | J.P. Morgan      | (42,401)                   | –               |
| EUR  | 6,758,311        | AUD           | 11,052,301  | 03/07/2024    | Rabobank         | (128,658)                  | (0.01)          |
| EUR  | 17,304,874       | CAD           | 25,640,062  | 03/07/2024    | HSBC             | (178,238)                  | (0.02)          |
| EUR  | 9,176            | CHF           | 8,942       | 03/07/2024    | HSBC             | (110)                      | –               |
| EUR  | 1,798,282        | CHF           | 1,752,457   | 03/07/2024    | HSBC             | (21,502)                   | –               |
| EUR  | 22,770,635       | GBP           | 19,440,134  | 03/07/2024    | Barclays         | (157,563)                  | (0.02)          |
| EUR  | 50,025,701       | GBP           | 42,687,881  | 03/07/2024    | J.P. Morgan      | (321,495)                  | (0.03)          |
| EUR  | 371,037,513      | USD           | 402,416,010 | 03/07/2024    | Barclays         | (4,420,956)                | (0.43)          |
| EUR  | 7,186,941        | USD           | 7,752,077   | 03/07/2024    | BNP Paribas      | (45,831)                   | (0.01)          |
| EUR  | 13,476           | USD           | 14,465      | 03/07/2024    | J.P. Morgan      | (20)                       | –               |
| GBP  | 1,025,457        | AUD           | 1,960,778   | 03/07/2024    | HSBC             | (12,360)                   | –               |
| GBP  | 5,912,207        | CAD           | 10,257,739  | 03/07/2024    | HSBC             | (21,403)                   | –               |
| GBP  | 697,361          | CHF           | 796,714     | 03/07/2024    | HSBC             | (4,836)                    | –               |
| GBP  | 9,608,871        | EUR           | 11,356,425  | 03/07/2024    | Barclays         | (23,473)                   | –               |
| GBP  | 481,952          | EUR           | 568,553     | 03/07/2024    | BNP Paribas      | (126)                      | –               |
| GBP  | 9,817,550        | EUR           | 11,617,300  | 03/07/2024    | Citibank         | (38,227)                   | –               |
| GBP  | 608,846          | USD           | 772,501     | 03/07/2024    | Barclays         | (2,662)                    | –               |
| GBP  | 126,748,752      | USD           | 161,091,326 | 03/07/2024    | BNP Paribas      | (809,172)                  | (0.08)          |
| GBP  | 1,682,164        | USD           | 2,150,528   | 03/07/2024    | J.P. Morgan      | (22,477)                   | –               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| JPY   | 153,037,926      | AUD           | 1,473,196   | 03/07/2024    | J.P. Morgan  | (30,209)                   | –               |
| JPY   | 836,532,757      | CAD           | 7,305,517   | 03/07/2024    | BNP Paribas  | (128,646)                  | (0.01)          |
| JPY   | 90,112,659       | CHF           | 518,271     | 03/07/2024    | J.P. Morgan  | (15,436)                   | –               |
| JPY   | 6,276,024,990    | EUR           | 37,058,442  | 03/07/2024    | BNP Paribas  | (651,080)                  | (0.06)          |
| JPY   | 1,141,503,553    | EUR           | 6,711,800   | 03/07/2024    | Rabobank     | (89,912)                   | (0.01)          |
| JPY   | 1,091,699,887    | GBP           | 5,493,487   | 03/07/2024    | J.P. Morgan  | (146,186)                  | (0.02)          |
| JPY   | 17,926,170,316   | USD           | 114,740,275 | 03/07/2024    | HSBC         | (3,063,797)                | (0.30)          |
| USD   | 782,194          | AUD           | 1,177,828   | 03/07/2024    | HSBC         | (4,139)                    | –               |
| USD   | 7,640,906        | EUR           | 7,149,610   | 03/07/2024    | J.P. Morgan  | (20,562)                   | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(10,401,477)</b>        | <b>(1.00)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(7,808,864)</b>         | <b>(0.75)</b>   |

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount | Currency | Counterparty | Security Description                               | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|--|---------------|------------------|-----------------|
| 27,333,000     | GBP      | Barclays     | Pay fixed 4.738% Receive floating SONIA 1 day      | 21/11/2025    | 4,527            | –               |
| 2,000,000      | CAD      | Barclays     | Pay floating REPO_CORRA 1 day Receive fixed 3.588% | 21/03/2044    | 7,578            | –               |
| 4,641,000      | GBP      | Barclays     | Pay floating SONIA 1 day Receive fixed 3.965%      | 21/11/2038    | 9,350            | –               |
| 3,900,000      | EUR      | Barclays     | Pay floating EURIBOR 6 month Receive fixed 2.914%  | 04/06/2039    | 31,082           | –               |
| 7,500,000      | CAD      | Barclays     | Pay floating REPO_CORRA 1 day Receive fixed 3.571% | 03/06/2031    | 57,519           | 0.01            |
| 5,500,000      | GBP      | Barclays     | Pay fixed 3.882% Receive floating SONIA 1 day      | 14/11/2027    | 64,173           | 0.01            |
| 9,000,000      | GBP      | Barclays     | Pay fixed 4.127% Receive floating SONIA 1 day      | 14/11/2025    | 86,884           | 0.01            |
| 10,000,000     | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 4.241%       | 04/06/2031    | 148,829          | 0.01            |
| 5,000,000      | GBP      | Barclays     | Pay fixed 1.839% Receive floating SONIA 1 day      | 15/03/2027    | 368,019          | 0.04            |
| 8,000,000      | EUR      | Barclays     | Pay fixed 2.45% Receive floating EURIBOR 6 month   | 27/12/2043    | 392,078          | 0.04            |
| 5,497,000      | EUR      | Barclays     | Pay fixed 0.84% Receive floating EURIBOR 6 month   | 03/03/2042    | 1,502,550        | 0.14            |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description                                | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|---|------------------|------------------------|--------------------|
| 20,000,000  | GBP      | Barclays     | Pay fixed 0.925% Receive floating<br>SONIA 1 day    | 19/11/2026       | 1,826,446              | 0.18               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |   |                  | <b>4,499,035</b>       | <b>0.44</b>        |
| 3,000,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 0.708%    | 19/11/2051       | (1,902,228)            | (0.18)             |
| 4,000,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 0.78%     | 19/11/2041       | (1,870,725)            | (0.18)             |
| 10,000,000  | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>2.731%     | 06/04/2063       | (1,506,690)            | (0.15)             |
| 15,000,000  | CAD      | Barclays     | Pay floating REPO_CORRA 1 day<br>Receive fixed –%   | 18/11/2026       | (440,412)              | (0.04)             |
| 10,273,000  | EUR      | Barclays     | Pay fixed 2.97% Receive floating<br>EURIBOR 6 month | 24/04/2043       | (262,177)              | (0.03)             |
| 7,500,000   | EUR      | Barclays     | Pay fixed –% Receive floating<br>EURIBOR 6 month    | 02/07/2044       | (228)                  | –                  |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |                  | <b>(5,982,460)</b>     | <b>(0.58)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |                  | <b>(1,483,425)</b>     | <b>(0.14)</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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 Government Bond, Reg. S 3% 21/11/2033   | AUD      | 644,000                    | 361,343                | 1.12               |
| Australia Government Bond, Reg. S 3.75% 21/05/2034  | AUD      | 911,000                    | 542,221                | 1.67               |
| Australia Government Bond, Reg. S 3.75% 21/04/2037  | AUD      | 1,231,000                  | 717,679                | 2.21               |
| Australia Government Bond, Reg. S 3.25% 21/06/2039  | AUD      | 525,000                    | 282,851                | 0.87               |
| Australia Government Bond, Reg. S 2.75% 21/05/2041  | AUD      | 158,000                    | 77,356                 | 0.24               |
| Australia Government Bond, Reg. S 3% 21/03/2047   | AUD      | 690,000                    | 329,902                | 1.02               |
|   |          |                            | <u>2,311,352</u>       | <u>7.13</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belgium Government Bond, Reg. S, 144A 1.25% 22/04/2033  | EUR      | 99,000                     | 85,813                 | 0.26               |
| Belgium Government Bond, Reg. S 3.75% 22/06/2045  | EUR      | 90,000                     | 93,407                 | 0.29               |
|   |          |                            | <u>179,220</u>         | <u>0.55</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canada Government Bond 1% 01/09/2026  | CAD      | 162,000                    | 104,052                | 0.32               |
| Canadian National Railway Co. 6.2% 01/06/2036   | USD      | 39,000                     | 39,461                 | 0.12               |
| Great-West Lifeco, Inc. 6.67% 21/03/2033  | CAD      | 48,000                     | 36,982                 | 0.12               |
| Great-West Lifeco, Inc. 5.998% 16/11/2039   | CAD      | 6,000                      | 4,550                  | 0.01               |
| Hydro One, Inc. 6.93% 01/06/2032  | CAD      | 53,000                     | 41,436                 | 0.13               |
| Thomson Reuters Corp. 5.5% 15/08/2035   | USD      | 27,000                     | 25,333                 | 0.08               |
| Thomson Reuters Corp. 5.85% 15/04/2040  | USD      | 9,000                      | 8,612                  | 0.03               |
| Thomson Reuters Corp. 5.65% 23/11/2043  | USD      | 8,000                      | 7,336                  | 0.02               |
| TMX Group Ltd. 2.016% 12/02/2031  | CAD      | 72,000                     | 42,223                 | 0.13               |
|   |          |                            | <u>309,985</u>         | <u>0.96</u>        |
| <i>China</i>  |          |                            |                        |                    |
| China Government Bond 3.03% 11/03/2026  | CNY      | 5,940,000                  | 780,991                | 2.41               |
| China Government Bond 2.69% 12/08/2026  | CNY      | 960,000                    | 125,740                | 0.39               |
| China Government Bond 2.37% 15/01/2029  | CNY      | 1,980,000                  | 258,562                | 0.80               |
| China Government Bond 2.05% 15/04/2029  | CNY      | 2,150,000                  | 277,091                | 0.85               |
| China Government Bond 3.27% 19/11/2030  | CNY      | 2,610,000                  | 359,719                | 1.11               |
| China Government Bond 2.8% 15/11/2032   | CNY      | 2,830,000                  | 379,532                | 1.17               |
| China Government Bond 2.67% 25/05/2033  | CNY      | 2,600,000                  | 345,413                | 1.07               |
| China Government Bond 3.39% 16/03/2050  | CNY      | 420,000                    | 63,121                 | 0.19               |
| China Government Bond 3.81% 14/09/2050  | CNY      | 980,000                    | 157,867                | 0.49               |
| China Government Bond 3.12% 25/10/2052  | CNY      | 670,000                    | 97,064                 | 0.30               |
| China Government Bond 3% 15/10/2053   | CNY      | 440,000                    | 63,316                 | 0.19               |
|   |          |                            | <u>2,908,416</u>       | <u>8.97</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ 6.625% 15/05/2039   | USD      | 53,000                     | 49,339                 | 0.15               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 49,339                 | 0.15               |
| <i>France</i>   |          |                            |                        |                    |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/11/2024   | EUR      | 294,000                    | 291,867                | 0.90               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2025  | EUR      | 182,000                    | 177,411                | 0.55               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2034   | EUR      | 465,000                    | 386,912                | 1.19               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036   | EUR      | 325,000                    | 258,221                | 0.80               |
| France Treasury Bill BTF, Reg. S 0% 31/07/2024  | EUR      | 1,571,000                  | 1,566,344              | 4.83               |
| France Treasury Bill BTF, Reg. S 0% 16/10/2024  | EUR      | 1,378,000                  | 1,363,441              | 4.21               |
| France Treasury Bill BTF, Reg. S 0% 14/11/2024  | EUR      | 1,078,724                  | 1,064,318              | 3.28               |
| Orange SA 8.125% 28/01/2033   | EUR      | 3,000                      | 3,994                  | 0.01               |
| Orange SA, STEP 9% 01/03/2031   | USD      | 50,000                     | 55,654                 | 0.17               |
|   |          |                            | 5,168,162              | 15.94              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 2.6% 15/05/2041  | EUR      | 726,000                    | 715,208                | 2.20               |
| Bundesrepublik Deutschland, Reg. S 2.5% 04/07/2044  | EUR      | 181,000                    | 175,274                | 0.54               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 765,000                    | 388,002                | 1.20               |
| Bundesrepublik Deutschland, Reg. S 1.8% 15/08/2053  | EUR      | 158,000                    | 130,486                | 0.40               |
| Commerzbank AG, Reg. S 0.5% 04/12/2026  | EUR      | 51,000                     | 47,614                 | 0.15               |
| Fresenius SE & Co. KGaA, Reg. S 2.875% 24/05/2030   | EUR      | 50,000                     | 47,740                 | 0.15               |
| Hamburg Commercial Bank AG, Reg. S 4.875% 30/03/2027  | EUR      | 41,000                     | 41,698                 | 0.13               |
| Heidelberg Materials AG, Reg. S 3.75% 31/05/2032  | EUR      | 27,000                     | 26,883                 | 0.08               |
| Knorr-Bremse AG, Reg. S 1.125% 13/06/2025   | EUR      | 42,000                     | 40,980                 | 0.13               |
|   |          |                            | 1,613,885              | 4.98               |
| <i>Greece</i>   |          |                            |                        |                    |
| Greece Government Bond, Reg. S, 144A 4.25% 15/06/2033   | EUR      | 103,000                    | 107,963                | 0.33               |
|   |          |                            | 107,963                | 0.33               |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA 0% 08/01/2027   | EUR      | 70,000                     | 63,512                 | 0.20               |
| Italy Buoni Poliennali del Tesoro, Reg. S 4% 15/11/2030   | EUR      | 263,000                    | 267,423                | 0.82               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.75% 01/09/2028  | EUR      | 169,000                    | 177,381                | 0.55               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.45% 01/03/2036  | EUR      | 211,000                    | 159,350                | 0.49               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.8% 15/06/2029   | EUR      | 103,000                    | 99,606                 | 0.31               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 01/06/2032  | EUR      | 293,000                    | 236,546                | 0.73               |
|   |          |                            | 1,003,818              | 3.10               |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Five Year Bond 0.1% 20/12/2025   | JPY      | 302,000,000                | 1,748,224              | 5.39               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Japan Government Five Year Bond 0.005% 20/06/2026   | JPY      | 169,000,000                | 974,100                | 3.00               |
| Japan Government Ten Year Bond 0.5% 20/03/2033  | JPY      | 124,000,000                | 693,917                | 2.14               |
| Japan Government Ten Year Bond 0.4% 20/06/2033  | JPY      | 136,000,000                | 752,105                | 2.32               |
| Japan Government Ten Year Bond 0.8% 20/09/2033  | JPY      | 166,000,000                | 948,035                | 2.92               |
| Japan Government Twenty Year Bond 0.4% 20/06/2040   | JPY      | 3,000,000                  | 14,453                 | 0.05               |
| Sumitomo Mitsui Financial Group, Inc. 3.01% 19/10/2026  | USD      | 90,000                     | 79,741                 | 0.25               |
|   |          |                            | <u>5,210,575</u>       | <u>16.07</u>       |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Covidien International Finance SA 6.55% 15/10/2037  | USD      | 56,000                     | 57,291                 | 0.18               |
| Heidelberg Materials Finance Luxembourg SA, Reg. S 4.875%<br>21/11/2033                                   | EUR      | 12,000                     | 12,713                 | 0.04               |
| Nestle Finance International Ltd., Reg. S 0% 14/06/2026   | EUR      | 73,000                     | 68,665                 | 0.21               |
| Nestle Finance International Ltd., Reg. S 3.5% 13/12/2027   | EUR      | 4,000                      | 4,042                  | 0.01               |
|   |          |                            | <u>142,711</u>         | <u>0.44</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 1.125% 04/09/2024   | EUR      | 38,000                     | 37,833                 | 0.12               |
| BNG Bank NV, Reg. S 1.9% 26/11/2025   | AUD      | 4,000                      | 2,397                  | 0.01               |
| Cooperatieve Rabobank UA, Reg. S 3.125% 15/09/2026  | CHF      | 25,000                     | 26,958                 | 0.08               |
| Deutsche Telekom International Finance BV 7.5% 24/01/2033   | EUR      | 8,000                      | 10,281                 | 0.03               |
| E.ON International Finance BV, Reg. S 6.25% 03/06/2030  | GBP      | 44,000                     | 54,702                 | 0.17               |
| Koninklijke Philips NV 6.875% 11/03/2038  | USD      | 44,000                     | 44,976                 | 0.14               |
| Nederlandse Waterschapsbank NV, Reg. S 3.45% 17/07/2028   | AUD      | 40,000                     | 23,785                 | 0.07               |
| Nederlandse Waterschapsbank NV, Reg. S 3.3% 02/05/2029  | AUD      | 30,000                     | 17,496                 | 0.05               |
| Shell International Finance BV 4.125% 11/05/2035  | USD      | 10,000                     | 8,553                  | 0.03               |
| Shell International Finance BV 6.375% 15/12/2038  | USD      | 55,000                     | 56,552                 | 0.18               |
|   |          |                            | <u>283,533</u>         | <u>0.88</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Kommunalbanken A/S 4.25% 16/07/2025   | AUD      | 10,000                     | 6,199                  | 0.02               |
| Kommunalbanken A/S 0.6% 01/06/2026  | AUD      | 12,000                     | 6,917                  | 0.02               |
|   |          |                            | <u>13,116</u>          | <u>0.04</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 1.95% 15/06/2029  | EUR      | 108,000                    | 103,783                | 0.32               |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 2.875% 20/10/2034   | EUR      | 91,000                     | 88,141                 | 0.27               |
|   |          |                            | <u>191,924</u>         | <u>0.59</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Santander SA, Reg. S, FRN 0.625% 24/06/2029   | EUR      | 100,000                    | 88,627                 | 0.27               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 2.55%<br>31/10/2032                                   | EUR      | 329,000                    | 312,679                | 0.97               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.55%<br>31/10/2033                                   | EUR      | 218,000                    | 221,737                | 0.68               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.2% 31/10/2040                                       | EUR      | 53,000                     | 36,611                 | 0.11               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 2.7% 31/10/2048                                       | EUR      | 31,000                     | 25,276                 | 0.08               |
| Telefonica Emisiones SA 7.045% 20/06/2036   | USD      | 66,000                     | 67,080                 | 0.21               |
|   |          |                            | <u>752,010</u>         | <u>2.32</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Sweden Government Bond, Reg. S 1.75% 11/11/2033   | SEK      | 855,000                    | 72,530                 | 0.22               |
|   |          |                            | <u>72,530</u>          | <u>0.22</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd. 1.965% 22/09/2026  | CHF      | 45,000                     | 47,413                 | 0.15               |
|   |          |                            | <u>47,413</u>          | <u>0.15</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 0.577% 09/08/2029   | EUR      | 106,000                    | 92,806                 | 0.29               |
| British Telecommunications plc 9.625% 15/12/2030  | USD      | 49,000                     | 55,825                 | 0.17               |
| HJ Heinz Finance UK plc 6.25% 18/02/2030  | GBP      | 38,000                     | 46,517                 | 0.14               |
| HSBC Holdings plc, Reg. S, FRN 6.364% 16/11/2032  | EUR      | 119,000                    | 126,159                | 0.39               |
| Lloyds Banking Group plc, FRN 5.391% 10/06/2027   | AUD      | 120,000                    | 74,768                 | 0.23               |
| London Power Networks plc, Reg. S 6.125% 07/06/2027   | GBP      | 33,000                     | 39,963                 | 0.12               |
| National Grid Electricity Transmission plc, Reg. S 5.221% 16/09/2031                                      | CAD      | 45,000                     | 31,209                 | 0.10               |
| Nationwide Building Society, Reg. S 1.915% 08/09/2028   | CHF      | 35,000                     | 36,749                 | 0.11               |
| Thames Water Utilities Finance plc 6.75% 16/11/2028   | GBP      | 30,000                     | 30,982                 | 0.09               |
| UK Treasury, Reg. S 1.75% 07/09/2037  | GBP      | 516,000                    | 451,265                | 1.39               |
| UK Treasury, Reg. S 3.25% 22/01/2044  | GBP      | 825,000                    | 803,432                | 2.48               |
| UK Treasury, Reg. S 0.875% 31/01/2046   | GBP      | 265,000                    | 154,224                | 0.48               |
| UK Treasury, Reg. S 3.75% 22/10/2053  | GBP      | 246,000                    | 248,325                | 0.77               |
| UK Treasury, Reg. S 1.625% 22/10/2054   | GBP      | 640,000                    | 390,000                | 1.20               |
| Vodafone Group plc, Reg. S 4.2% 13/12/2027  | AUD      | 90,000                     | 54,133                 | 0.17               |
|   |          |                            | <u>2,636,357</u>       | <u>8.13</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abbott Laboratories 6.15% 30/11/2037  | USD      | 51,000                     | 51,898                 | 0.16               |
| AbbVie, Inc. 4.5% 14/05/2035  | USD      | 87,000                     | 76,554                 | 0.24               |
| Agilent Technologies, Inc. 3.05% 22/09/2026   | USD      | 21,000                     | 18,634                 | 0.06               |
| Agilent Technologies, Inc. 2.1% 04/06/2030  | USD      | 37,000                     | 29,103                 | 0.09               |
| Amazon.com, Inc. 4.55% 01/12/2027   | USD      | 72,000                     | 66,688                 | 0.21               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| American International Group, Inc. 4.7% 10/07/2035  | USD      | 61,000                     | 51,904                 | 0.16               |
| Amphenol Corp. 2.2% 15/09/2031  | USD      | 65,000                     | 49,794                 | 0.15               |
| Anheuser-Busch InBev Worldwide, Inc. 8% 15/11/2039  | USD      | 15,000                     | 17,698                 | 0.05               |
| Apple, Inc. 0.5% 15/11/2031   | EUR      | 112,000                    | 93,269                 | 0.29               |
| AT&T, Inc. 2.6% 17/12/2029  | EUR      | 114,000                    | 108,304                | 0.33               |
| Bank of America Corp., Reg. S, FRN 1.776% 04/05/2027  | EUR      | 181,000                    | 175,072                | 0.54               |
| Berkshire Hathaway Finance Corp. 5.75% 15/01/2040   | USD      | 67,000                     | 66,429                 | 0.20               |
| Boston Scientific Corp. 3.75% 01/03/2026  | USD      | 22,000                     | 19,964                 | 0.06               |
| Boston Scientific Corp. 6.5% 15/11/2035   | USD      | 10,000                     | 10,329                 | 0.03               |
| Boston Scientific Corp. 7.375% 15/01/2040   | USD      | 12,000                     | 13,146                 | 0.04               |
| Burlington Northern Santa Fe LLC 6.15% 01/05/2037   | USD      | 45,000                     | 45,290                 | 0.14               |
| Carpenter Technology Corp. 7.625% 15/03/2030  | USD      | 40,000                     | 38,394                 | 0.12               |
| Caterpillar Financial Services Corp. 1.15% 14/09/2026   | USD      | 65,000                     | 55,739                 | 0.17               |
| Chubb Corp. (The) 6% 11/05/2037   | USD      | 11,000                     | 10,948                 | 0.03               |
| Chubb Corp. (The) 6.5% 15/05/2038   | USD      | 40,000                     | 41,616                 | 0.13               |
| Citigroup, Inc., Reg. S, FRN 0.5% 08/10/2027  | EUR      | 132,000                    | 123,068                | 0.38               |
| Consolidated Edison Co. of New York, Inc. 2.9% 01/12/2026   | USD      | 58,000                     | 51,059                 | 0.16               |
| Consolidated Edison Co. of New York, Inc. 5.7% 15/06/2040   | USD      | 13,000                     | 12,095                 | 0.04               |
| Dominion Energy, Inc. 7% 15/06/2038   | USD      | 52,000                     | 52,733                 | 0.16               |
| Dover Corp. 6.6% 15/03/2038   | USD      | 10,000                     | 10,205                 | 0.03               |
| DuPont de Nemours, Inc. 5.319% 15/11/2038   | USD      | 24,000                     | 23,016                 | 0.07               |
| Eaton Corp. 7.65% 15/11/2029  | USD      | 47,000                     | 49,558                 | 0.15               |
| Ecolab, Inc. 1.65% 01/02/2027   | USD      | 9,000                      | 7,726                  | 0.02               |
| Ecolab, Inc. 2.125% 01/02/2032  | USD      | 45,000                     | 34,469                 | 0.11               |
| Elevance Health, Inc. 6.375% 15/06/2037   | USD      | 60,000                     | 59,793                 | 0.18               |
| Elevance Health, Inc. 4.55% 01/03/2048  | USD      | 7,000                      | 5,537                  | 0.02               |
| Eli Lilly & Co. 5.55% 15/03/2037  | USD      | 36,000                     | 34,883                 | 0.11               |
| Fiserv, Inc. 3.2% 01/07/2026  | USD      | 24,000                     | 21,495                 | 0.07               |
| Fiserv, Inc. 5.6% 02/03/2033  | USD      | 30,000                     | 28,232                 | 0.09               |
| General Electric Co., Reg. S 4.125% 19/09/2035  | EUR      | 46,000                     | 46,756                 | 0.14               |
| General Motors Co. 6.75% 01/04/2046   | USD      | 60,000                     | 58,544                 | 0.18               |
| GlaxoSmithKline Capital, Inc. 6.375% 15/05/2038   | USD      | 53,000                     | 54,546                 | 0.17               |
| Goldman Sachs Group, Inc. (The) 7.25% 10/04/2028  | GBP      | 92,000                     | 115,911                | 0.36               |
| Home Depot, Inc. (The) 5.875% 16/12/2036  | USD      | 53,000                     | 52,409                 | 0.16               |
| Howmet Aerospace, Inc. 5.95% 01/02/2037   | USD      | 49,000                     | 46,942                 | 0.14               |
| Humana, Inc. 8.15% 15/06/2038   | USD      | 51,000                     | 56,950                 | 0.18               |
| International Flavors & Fragrances, Inc. 4.375% 01/06/2047  | USD      | 73,000                     | 52,446                 | 0.16               |
| Johnson & Johnson 5.95% 15/08/2037  | USD      | 48,000                     | 48,762                 | 0.15               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 100,000                    | 95,760                 | 0.30               |
| Juniper Networks, Inc. 5.95% 15/03/2041   | USD      | 48,000                     | 45,218                 | 0.14               |
| KB Home 4.8% 15/11/2029   | USD      | 45,000                     | 39,556                 | 0.12               |
| Kellanova 7.45% 01/04/2031  | USD      | 47,000                     | 49,050                 | 0.15               |
| Kimberly-Clark Corp. 6.625% 01/08/2037  | USD      | 32,000                     | 33,942                 | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Energy Partners LP 4.7% 01/11/2042  | USD      | 4,000                      | 3,132                  | 0.01               |
| Loews Corp. 6% 01/02/2035   | USD      | 37,000                     | 36,352                 | 0.11               |
| Marsh & McLennan Cos., Inc. 5.875% 01/08/2033   | USD      | 43,000                     | 42,161                 | 0.13               |
| Marsh & McLennan Cos., Inc. 4.9% 15/03/2049   | USD      | 16,000                     | 13,378                 | 0.04               |
| Mastercard, Inc. 2.95% 01/06/2029   | USD      | 7,000                      | 6,003                  | 0.02               |
| Merck & Co., Inc. 6.5% 01/12/2033   | USD      | 2,000                      | 2,074                  | 0.01               |
| Merck & Co., Inc. 6.55% 15/09/2037  | USD      | 14,000                     | 14,701                 | 0.05               |
| Merck Sharp & Dohme Corp. 5.95% 01/12/2028  | USD      | 42,000                     | 40,954                 | 0.13               |
| Merck Sharp & Dohme Corp. 5.75% 15/11/2036  | USD      | 7,000                      | 6,915                  | 0.02               |
| NIKE, Inc. 3.25% 27/03/2040   | USD      | 62,000                     | 45,117                 | 0.14               |
| Novartis Capital Corp. 4.4% 06/05/2044  | USD      | 13,000                     | 10,809                 | 0.03               |
| NVR, Inc. 3% 15/05/2030   | USD      | 47,000                     | 38,855                 | 0.12               |
| Oracle Corp. 2.65% 15/07/2026   | USD      | 10,000                     | 8,842                  | 0.03               |
| Oracle Corp. 4% 15/11/2047  | USD      | 125,000                    | 88,319                 | 0.27               |
| Owens Corning 7% 01/12/2036   | USD      | 19,000                     | 19,678                 | 0.06               |
| Procter & Gamble Co. (The) 5.5% 01/02/2034  | USD      | 10,000                     | 9,804                  | 0.03               |
| Procter & Gamble Co. (The) 5.55% 05/03/2037   | USD      | 22,000                     | 21,712                 | 0.07               |
| Progressive Corp. (The) 6.25% 01/12/2032  | USD      | 43,000                     | 42,926                 | 0.13               |
| PulteGroup, Inc. 7.875% 15/06/2032  | USD      | 3,000                      | 3,203                  | 0.01               |
| PulteGroup, Inc. 6% 15/02/2035  | USD      | 40,000                     | 38,358                 | 0.12               |
| Radian Group, Inc. 6.2% 15/05/2029  | USD      | 50,000                     | 47,121                 | 0.15               |
| RPM International, Inc. 5.25% 01/06/2045  | USD      | 7,000                      | 6,007                  | 0.02               |
| Steelcase, Inc. 5.125% 18/01/2029   | USD      | 10,000                     | 8,858                  | 0.03               |
| Synchrony Financial 3.7% 04/08/2026   | USD      | 52,000                     | 46,285                 | 0.14               |
| Sysco Corp. 6.6% 01/04/2040   | USD      | 8,000                      | 8,076                  | 0.02               |
| Tennessee Gas Pipeline Co. LLC 8.375% 15/06/2032  | USD      | 46,000                     | 49,213                 | 0.15               |
| Toyota Motor Credit Corp., STEP, Reg. S 1.8% 22/10/2026   | USD      | 34,000                     | 29,393                 | 0.09               |
| TWDC Enterprises 18 Corp. 2.758% 07/10/2024   | CAD      | 79,000                     | 53,538                 | 0.17               |
| United States Cellular Corp. 6.7% 15/12/2033  | USD      | 47,000                     | 46,699                 | 0.14               |
| UnitedHealth Group, Inc. 6.625% 15/11/2037  | USD      | 6,000                      | 6,192                  | 0.02               |
| US Treasury 3.25% 31/08/2024  | USD      | 341,000                    | 316,953                | 0.98               |
| US Treasury 3.375% 15/05/2044   | USD      | 207,000                    | 160,911                | 0.50               |
| Verizon Communications, Inc. 2.875% 15/01/2038  | EUR      | 123,000                    | 109,644                | 0.34               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 53,000                     | 46,136                 | 0.14               |
| Walmart, Inc. 5.75% 19/12/2030  | GBP      | 9,000                      | 11,371                 | 0.03               |
| Walmart, Inc. 6.2% 15/04/2038   | USD      | 51,000                     | 53,160                 | 0.16               |
| Wells Fargo & Co. 4% 27/04/2027   | AUD      | 165,000                    | 99,577                 | 0.31               |
| Western Union Co. (The) 6.2% 17/11/2036   | USD      | 18,000                     | 17,025                 | 0.05               |
| WW Grainger, Inc. 4.2% 15/05/2047   | USD      | 42,000                     | 32,471                 | 0.10               |
| Yum! Brands, Inc. 6.875% 15/11/2037   | USD      | 47,000                     | 47,756                 | 0.15               |
|   |          |                            | 4,041,113              | 12.46              |
| Total Bonds   |          |                            | 27,043,422             | 83.41              |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 27,043,422             | 83.41              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Australia & New Zealand Banking Group Ltd. 4.75% 05/02/2027   | AUD      | 89,000                     | 55,179                 | 0.17               |
| Commonwealth Bank of Australia, Reg. S 3.9% 12/07/2047  | USD      | 70,000                     | 52,387                 | 0.16               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 5.875% 15/04/2030   | USD      | 45,000                     | 41,057                 | 0.13               |
| NBN Co. Ltd., Reg. S 2.15% 02/06/2028   | AUD      | 50,000                     | 27,825                 | 0.08               |
| NBN Co. Ltd., Reg. S 2.2% 16/12/2030  | AUD      | 30,000                     | 15,488                 | 0.05               |
| Westpac Banking Corp. 3.133% 18/11/2041   | USD      | 8,000                      | 5,237                  | 0.01               |
| Westpac Banking Corp., FRN 4.322% 23/11/2031  | USD      | 6,000                      | 5,402                  | 0.02               |
| Westpac Banking Corp., FRN 7.199% 15/11/2038  | AUD      | 100,000                    | 67,012                 | 0.21               |
|   |          |                            | 269,587                | 0.83               |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Enstar Group Ltd. 3.1% 01/09/2031   | USD      | 55,000                     | 42,390                 | 0.13               |
|   |          |                            | 42,390                 | 0.13               |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The) 2.95% 08/03/2027  | CAD      | 110,000                    | 71,977                 | 0.22               |
| Canadian Imperial Bank of Commerce 5% 07/12/2026  | CAD      | 100,000                    | 68,778                 | 0.21               |
| Canadian National Railway Co. 3.6% 31/07/2048   | CAD      | 22,000                     | 12,242                 | 0.04               |
| CGI, Inc. 2.1% 18/09/2028   | CAD      | 66,000                     | 40,928                 | 0.13               |
| Fairfax Financial Holdings Ltd. 3.95% 03/03/2031  | CAD      | 6,000                      | 3,858                  | 0.01               |
| Federation des Caisses Desjardins du Quebec 2.417% 04/10/2024   | CAD      | 52,000                     | 35,227                 | 0.11               |
| Federation des Caisses Desjardins du Quebec 5.2% 01/10/2025   | CAD      | 14,000                     | 9,583                  | 0.03               |
| National Bank of Canada 5.219% 14/06/2028   | CAD      | 66,000                     | 46,036                 | 0.14               |
| Royal Bank of Canada 4.642% 17/01/2028  | CAD      | 121,000                    | 82,909                 | 0.26               |
| Thomson Reuters Corp. 2.239% 14/05/2025   | CAD      | 2,000                      | 1,332                  | –                  |
| Toronto-Dominion Bank (The) 4.477% 18/01/2028   | CAD      | 20,000                     | 13,613                 | 0.04               |
| TransCanada PipeLines Ltd., Reg. S 4.18% 03/07/2048   | CAD      | 57,000                     | 32,521                 | 0.10               |
| Waste Management of Canada Corp. 2.6% 23/09/2026  | CAD      | 73,000                     | 47,740                 | 0.15               |
|   |          |                            | 466,744                | 1.44               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| JBS USA Holding Lux Sarl, 144A 6.75% 15/03/2034   | USD      | 50,000                     | 49,346                 | 0.15               |
|   |          |                            | 49,346                 | 0.15               |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| 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</i>  |          |                            |                        |                    |
| Deutsche Telekom International Finance BV 8.75% 15/06/2030  | USD      | 45,000                     | 48,939                 | 0.15               |
| Koninklijke KPN NV 8.375% 01/10/2030  | USD      | 35,000                     | 37,688                 | 0.12               |
|   |          |                            | <u>86,627</u>          | <u>0.27</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Kommunalbanken A/S, Reg. S 4.35% 18/01/2028   | AUD      | 50,000                     | 30,839                 | 0.09               |
|   |          |                            | <u>30,839</u>          | <u>0.09</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Banco de Credito del Peru SA, Reg. S 5.85% 11/01/2029   | USD      | 49,000                     | 46,063                 | 0.14               |
|   |          |                            | <u>46,063</u>          | <u>0.14</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Singapore Telecommunications Ltd., Reg. S 7.375% 01/12/2031   | USD      | 45,000                     | 47,971                 | 0.15               |
|   |          |                            | <u>47,971</u>          | <u>0.15</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc 6.45% 15/09/2037  | USD      | 63,000                     | 65,412                 | 0.20               |
| Royalty Pharma plc 1.2% 02/09/2025  | USD      | 42,000                     | 37,217                 | 0.11               |
| Royalty Pharma plc 3.3% 02/09/2040  | USD      | 17,000                     | 11,454                 | 0.04               |
| Vodafone Group plc 6.15% 27/02/2037   | USD      | 13,000                     | 12,862                 | 0.04               |
|   |          |                            | <u>126,945</u>         | <u>0.39</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Alphabet, Inc. 1.1% 15/08/2030  | USD      | 59,000                     | 44,959                 | 0.14               |
| Alphabet, Inc. 1.9% 15/08/2040  | USD      | 17,000                     | 10,331                 | 0.03               |
| Amazon.com, Inc. 3.15% 22/08/2027   | USD      | 11,000                     | 9,749                  | 0.03               |
| Amazon.com, Inc. 4.7% 01/12/2032  | USD      | 12,000                     | 11,098                 | 0.03               |
| American Express Co., FRN 6.489% 30/10/2031   | USD      | 62,000                     | 61,649                 | 0.19               |
| Amgen, Inc. 6.375% 01/06/2037   | USD      | 45,000                     | 44,929                 | 0.14               |
| Analog Devices, Inc. 5.05% 01/04/2034   | USD      | 10,000                     | 9,290                  | 0.03               |
| Analog Devices, Inc. 5.3% 15/12/2045  | USD      | 40,000                     | 36,176                 | 0.11               |
| Anheuser-Busch InBev Finance, Inc. 4.32% 15/05/2047   | CAD      | 124,000                    | 77,280                 | 0.24               |
| Apple, Inc. 1.65% 11/05/2030  | USD      | 15,000                     | 11,789                 | 0.04               |
| Applied Materials, Inc. 5.1% 01/10/2035   | USD      | 45,000                     | 42,502                 | 0.13               |
| AT&T, Inc. 6.25% 29/03/2041   | USD      | 22,000                     | 20,932                 | 0.06               |
| AXIS Specialty Finance LLC, FRN 4.9% 15/01/2040   | USD      | 10,000                     | 8,555                  | 0.03               |
| Bank of America Corp., FRN 3.615% 16/03/2028  | CAD      | 31,000                     | 20,604                 | 0.06               |
| Bank of America Corp., FRN 2.482% 21/09/2036  | USD      | 9,000                      | 6,705                  | 0.02               |
| Broadcom, Inc., 144A 4.926% 15/05/2037  | USD      | 70,000                     | 61,410                 | 0.19               |
| Broadcom, Inc., 144A 3.5% 15/02/2041  | USD      | 18,000                     | 12,868                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 52,000                     | 42,025                 | 0.13               |
| Central Garden & Pet Co., 144A 4.125% 30/04/2031  | USD      | 54,000                     | 44,377                 | 0.14               |
| Citigroup, Inc., FRN 3.785% 17/03/2033  | USD      | 10,000                     | 8,317                  | 0.03               |
| Citigroup, Inc., FRN 6.27% 17/11/2033   | USD      | 6,000                      | 5,869                  | 0.02               |
| Commonwealth Edison Co. 6.45% 15/01/2038  | USD      | 6,000                      | 6,057                  | 0.02               |
| Corebridge Financial, Inc. 4.35% 05/04/2042   | USD      | 61,000                     | 46,957                 | 0.14               |
| CrowdStrike Holdings, Inc. 3% 15/02/2029  | USD      | 55,000                     | 46,229                 | 0.14               |
| Dell International LLC 8.35% 15/07/2046   | USD      | 48,000                     | 56,679                 | 0.17               |
| Electronic Arts, Inc. 1.85% 15/02/2031  | USD      | 58,000                     | 44,194                 | 0.14               |
| Foot Locker, Inc., 144A 4% 01/10/2029   | USD      | 59,000                     | 45,951                 | 0.14               |
| Fox Corp. 5.576% 25/01/2049   | USD      | 17,000                     | 14,556                 | 0.04               |
| Gen Digital, Inc., 144A 6.75% 30/09/2027  | USD      | 36,000                     | 33,982                 | 0.10               |
| Goldman Sachs Group, Inc. (The), FRN 4.017% 31/10/2038  | USD      | 27,000                     | 21,429                 | 0.07               |
| Hasbro, Inc. 3.55% 19/11/2026   | USD      | 10,000                     | 8,908                  | 0.03               |
| Hasbro, Inc. 5.1% 15/05/2044  | USD      | 49,000                     | 39,250                 | 0.12               |
| Hologic, Inc., 144A 4.625% 01/02/2028   | USD      | 7,000                      | 6,256                  | 0.02               |
| Jersey Central Power & Light Co., 144A 4.3% 15/01/2026  | USD      | 33,000                     | 30,244                 | 0.09               |
| JPMorgan Chase & Co., FRN 2.083% 22/04/2026   | USD      | 78,000                     | 70,678                 | 0.22               |
| JPMorgan Chase & Co., FRN 6.254% 23/10/2034   | USD      | 11,000                     | 10,885                 | 0.03               |
| Kyndryl Holdings, Inc. 2.7% 15/10/2028  | USD      | 6,000                      | 4,975                  | 0.02               |
| Kyndryl Holdings, Inc. 3.15% 15/10/2031   | USD      | 55,000                     | 43,014                 | 0.13               |
| Lam Research Corp. 1.9% 15/06/2030  | USD      | 29,000                     | 22,830                 | 0.07               |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 57,000                     | 46,022                 | 0.14               |
| M/I Homes, Inc. 3.95% 15/02/2030  | USD      | 44,000                     | 36,542                 | 0.11               |
| Massachusetts Institute of Technology 3.959% 01/07/2038   | USD      | 35,000                     | 29,772                 | 0.09               |
| Mastercard, Inc. 2% 18/11/2031  | USD      | 53,000                     | 40,634                 | 0.13               |
| Match Group Holdings II LLC, 144A 5.625% 15/02/2029   | USD      | 44,000                     | 39,449                 | 0.12               |
| Mattel, Inc. 6.2% 01/10/2040  | USD      | 27,000                     | 24,659                 | 0.08               |
| Meta Platforms, Inc. 4.95% 15/05/2033   | USD      | 56,000                     | 52,506                 | 0.16               |
| Micron Technology, Inc. 5.875% 09/02/2033   | USD      | 55,000                     | 52,443                 | 0.16               |
| Microsoft Corp. 3.45% 08/08/2036  | USD      | 4,000                      | 3,254                  | 0.01               |
| Microsoft Corp. 4.1% 06/02/2037   | USD      | 70,000                     | 61,233                 | 0.19               |
| Mueller Water Products, Inc., 144A 4% 15/06/2029  | USD      | 52,000                     | 44,448                 | 0.14               |
| Mylan, Inc. 5.2% 15/04/2048   | USD      | 17,000                     | 12,875                 | 0.04               |
| Netflix, Inc., 144A 5.375% 15/11/2029   | USD      | 48,000                     | 45,192                 | 0.14               |
| New York Life Global Funding, 144A 0.95% 24/06/2025   | USD      | 5,000                      | 4,465                  | 0.01               |
| New York Life Global Funding, 144A 5.45% 18/09/2026   | USD      | 8,000                      | 7,501                  | 0.02               |
| New York Life Global Funding, Reg. S 2% 17/04/2028  | CAD      | 83,000                     | 51,888                 | 0.16               |
| Newell Brands, Inc. 7% 01/04/2046   | USD      | 59,000                     | 44,656                 | 0.14               |
| Northern States Power Co. 6.2% 01/07/2037   | USD      | 44,000                     | 43,925                 | 0.14               |
| NRG Energy, Inc., 144A 4.45% 15/06/2029   | USD      | 26,000                     | 22,890                 | 0.07               |
| NRG Energy, Inc., 144A 7% 15/03/2033  | USD      | 12,000                     | 11,808                 | 0.04               |
| NVIDIA Corp. 3.2% 16/09/2026  | USD      | 11,000                     | 9,919                  | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| NVIDIA Corp. 2.85% 01/04/2030   | USD      | 49,000                     | 41,453                 | 0.13               |
| NVIDIA Corp. 2% 15/06/2031  | USD      | 3,000                      | 2,352                  | 0.01               |
| Oncor Electric Delivery Co. LLC 7.5% 01/09/2038   | USD      | 35,000                     | 38,932                 | 0.12               |
| Paramount Global 7.875% 30/07/2030  | USD      | 51,000                     | 48,809                 | 0.15               |
| Polar Tankers, Inc., 144A 5.951% 10/05/2037   | USD      | 38,293                     | 36,533                 | 0.11               |
| President and Fellows of Harvard College 5.625% 01/10/2038  | USD      | 36,000                     | 35,583                 | 0.11               |
| Qorvo, Inc., 144A 3.375% 01/04/2031   | USD      | 47,000                     | 37,571                 | 0.12               |
| QUALCOMM, Inc. 2.15% 20/05/2030   | USD      | 63,000                     | 50,877                 | 0.16               |
| Regeneron Pharmaceuticals, Inc. 1.75% 15/09/2030  | USD      | 53,000                     | 40,701                 | 0.13               |
| RingCentral, Inc., 144A 8.5% 15/08/2030   | USD      | 47,000                     | 45,789                 | 0.14               |
| Roche Holdings, Inc., 144A 7% 01/03/2039  | USD      | 61,000                     | 66,897                 | 0.21               |
| Rockies Express Pipeline LLC, 144A 7.5% 15/07/2038  | USD      | 41,000                     | 39,204                 | 0.12               |
| RTX Corp. 4.2% 15/12/2044   | USD      | 100,000                    | 74,131                 | 0.23               |
| Sabal Trail Transmission LLC, 144A 4.246% 01/05/2028  | USD      | 42,000                     | 37,740                 | 0.12               |
| Santander Holdings USA, Inc. 3.244% 05/10/2026  | USD      | 52,000                     | 45,980                 | 0.14               |
| Skyworks Solutions, Inc. 3% 01/06/2031  | USD      | 25,000                     | 19,802                 | 0.06               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 30,000                     | 29,673                 | 0.09               |
| Sprint Capital Corp. 8.75% 15/03/2032   | USD      | 14,000                     | 15,708                 | 0.05               |
| Tenet Healthcare Corp. 4.625% 15/06/2028  | USD      | 51,000                     | 45,265                 | 0.14               |
| Texas Instruments, Inc. 4.9% 14/03/2033   | USD      | 8,000                      | 7,447                  | 0.02               |
| T-Mobile USA, Inc. 3.75% 15/04/2027   | USD      | 45,000                     | 40,361                 | 0.12               |
| T-Mobile USA, Inc. 3% 15/02/2041  | USD      | 18,000                     | 12,002                 | 0.04               |
| TopBuild Corp., 144A 4.125% 15/02/2032  | USD      | 51,000                     | 41,907                 | 0.13               |
| Verisk Analytics, Inc. 4% 15/06/2025  | USD      | 7,000                      | 6,423                  | 0.02               |
| Verisk Analytics, Inc. 5.5% 15/06/2045  | USD      | 49,000                     | 43,953                 | 0.14               |
| Verizon Communications, Inc. 2.5% 16/05/2030  | CAD      | 26,000                     | 15,783                 | 0.05               |
| Wells Fargo & Co., FRN 6.491% 23/10/2034  | USD      | 47,000                     | 46,778                 | 0.14               |
| Western Digital Corp. 3.1% 01/02/2032   | USD      | 62,000                     | 47,049                 | 0.14               |
|   |          |                            | 2,845,272              | 8.78               |
| Total Bonds   |          |                            | 4,011,784              | 12.37              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 4,011,784              | 12.37              |
| <b>Total Investments</b>  |          |                            | <b>31,055,206</b>      | <b>95.78</b>       |
| <b>Cash</b>   |          |                            | <b>1,593,044</b>       | <b>4.91</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(224,431)</b>       | <b>(0.69)</b>      |
| <b>Total net assets</b>   |          |                            | <b>32,423,819</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

#### 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, 30/09/2024                                  | 32                     | USD      | 6,097,737                 | 17,945                           | 0.05               |
| Australia 10 Year Bond, 16/09/2024                          | (2)                    | AUD      | (141,539)                 | 1,112                            | –                  |
| Euro-buxl 30 Year Bond, 06/09/2024                          | 1                      | EUR      | 130,240                   | 1,950                            | 0.01               |
| US Long Bond, 19/09/2024                                    | 22                     | USD      | 2,419,641                 | 15,920                           | 0.05               |
| US Ultra Bond, 19/09/2024                                   | 6                      | USD      | 697,341                   | 5,813                            | 0.02               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>42,740</b>                    | <b>0.13</b>        |
| US 5 Year Note, 30/09/2024                                  | (20)                   | USD      | (1,987,841)               | (9,452)                          | (0.03)             |
| US 10 Year Note, 19/09/2024                                 | (18)                   | USD      | (1,844,822)               | (13,908)                         | (0.04)             |
| US 10 Year Ultra Bond, 19/09/2024                           | (22)                   | USD      | (2,325,344)               | (12,641)                         | (0.04)             |
| Canada 10 Year Bond, 18/09/2024                             | (4)                    | CAD      | (327,494)                 | (2,646)                          | (0.01)             |
| Euro-Bobl, 06/09/2024                                       | (9)                    | EUR      | (1,047,960)               | (7,880)                          | (0.02)             |
| Euro-Bund, 06/09/2024                                       | (33)                   | EUR      | (4,343,460)               | (42,490)                         | (0.13)             |
| Euro-Schatz, 06/09/2024                                     | (14)                   | EUR      | (1,479,800)               | (4,730)                          | (0.02)             |
| Long Gilt, 26/09/2024                                       | 1                      | GBP      | 115,081                   | (578)                            | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(94,325)</b>                  | <b>(0.29)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(51,585)</b>                  | <b>(0.16)</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD                | 16,504           | EUR           | 10,179      | 03/07/2024    | Barclays     | 105                        | –               |
| AUD                | 68,820           | EUR           | 42,880      | 03/07/2024    | BNP Paribas  | 3                          | –               |
| AUD                | 31,470           | EUR           | 19,518      | 03/07/2024    | J.P. Morgan  | 91                         | –               |
| CAD                | 47,330           | EUR           | 31,762      | 03/07/2024    | Citibank     | 511                        | –               |
| CAD                | 675,821          | EUR           | 455,960     | 03/07/2024    | HSBC         | 4,860                      | 0.02            |
| CHF                | 126,103          | EUR           | 128,961     | 03/07/2024    | Rabobank     | 1,986                      | 0.01            |
| CNY                | 414,740          | USD           | 58,082      | 15/07/2024    | Rabobank     | 40                         | –               |
| DKK                | 121,550          | EUR           | 16,296      | 03/07/2024    | BNP Paribas  | 3                          | –               |
| DKK                | 297,424          | EUR           | 39,882      | 03/07/2024    | J.P. Morgan  | 1                          | –               |
| EUR                | 8,594            | CHF           | 8,275       | 03/07/2024    | J.P. Morgan  | 1                          | –               |
| EUR                | 9,433            | CZK           | 233,305     | 03/07/2024    | J.P. Morgan  | 118                        | –               |
| EUR                | 1,204            | DKK           | 8,980       | 03/07/2024    | Barclays     | –                          | –               |
| EUR                | 13,747           | DKK           | 102,504     | 03/07/2024    | J.P. Morgan  | 1                          | –               |
| EUR                | 993,083          | GBP           | 840,253     | 03/07/2024    | Barclays     | 2,067                      | 0.01            |
| EUR                | 437,972          | GBP           | 370,360     | 03/07/2024    | HSBC         | 1,159                      | –               |
| EUR                | 7,828            | ILS           | 31,110      | 03/07/2024    | HSBC         | 123                        | –               |
| EUR                | 804,502          | JPY           | 136,246,204 | 03/07/2024    | BNP Paribas  | 14,134                     | 0.04            |
| EUR                | 10,787           | JPY           | 1,858,703   | 03/07/2024    | HSBC         | 4                          | –               |
| EUR                | 2,254,453        | JPY           | 383,424,193 | 03/07/2024    | Rabobank     | 30,201                     | 0.09            |
| EUR                | 22,837           | MXN           | 432,252     | 03/07/2024    | BNP Paribas  | 784                        | –               |
| EUR                | 14,250           | PLN           | 61,113      | 03/07/2024    | J.P. Morgan  | 66                         | –               |
| EUR                | 79,850           | USD           | 85,550      | 03/07/2024    | Barclays     | 31                         | –               |
| EUR                | 272,581          | USD           | 291,573     | 03/07/2024    | HSBC         | 540                        | –               |
| GBP                | 23,515           | CZK           | 681,170     | 03/07/2024    | J.P. Morgan  | 538                        | –               |
| GBP                | 29,882           | DKK           | 260,950     | 03/07/2024    | J.P. Morgan  | 252                        | –               |
| GBP                | 4,504,388        | EUR           | 5,276,299   | 03/07/2024    | Barclays     | 36,293                     | 0.11            |
| GBP                | 29,714           | EUR           | 34,823      | 03/07/2024    | J.P. Morgan  | 222                        | –               |
| GBP                | 28,167           | ILS           | 131,080     | 03/07/2024    | HSBC         | 756                        | –               |
| GBP                | 1,894,610        | JPY           | 376,499,663 | 03/07/2024    | J.P. Morgan  | 50,469                     | 0.16            |
| GBP                | 47,910           | MXN           | 1,061,978   | 03/07/2024    | HSBC         | 2,328                      | 0.01            |
| GBP                | 30,040           | NZD           | 62,160      | 03/07/2024    | HSBC         | 90                         | –               |
| GBP                | 44,886           | PLN           | 225,810     | 03/07/2024    | HSBC         | 533                        | –               |
| GBP                | 65,634           | SEK           | 876,760     | 03/07/2024    | HSBC         | 163                        | –               |
| GBP                | 200,424          | USD           | 253,353     | 03/07/2024    | Barclays     | 4                          | –               |
| KRW                | 18,949,750       | USD           | 13,756      | 15/07/2024    | Rabobank     | 2                          | –               |
| NZD                | 74,450           | EUR           | 42,061      | 03/07/2024    | HSBC         | 266                        | –               |
| PLN                | 54,650           | EUR           | 12,682      | 03/07/2024    | UBS          | 1                          | –               |
| RON                | 154,800          | EUR           | 31,054      | 03/07/2024    | Barclays     | 46                         | –               |
| SGD                | 92,340           | EUR           | 62,989      | 03/07/2024    | Barclays     | 585                        | –               |
| THB                | 3,531,790        | EUR           | 88,319      | 03/07/2024    | HSBC         | 1,482                      | 0.01            |
| USD                | 137,395          | CNY           | 982,074     | 05/07/2024    | HSBC         | 1,088                      | –               |
| USD                | 3,270,007        | CNY           | 23,257,922  | 05/07/2024    | J.P. Morgan  | 40,834                     | 0.13            |
| USD                | 267,613          | CNY           | 1,905,390   | 15/07/2024    | BNP Paribas  | 539                        | –               |
| USD                | 24,373           | COP           | 94,408,109  | 08/07/2024    | Barclays     | 1,515                      | 0.01            |
| USD                | 7,866            | COP           | 30,469,985  | 08/07/2024    | Barclays     | 489                        | –               |
| USD                | 9,296,407        | EUR           | 8,558,004   | 03/07/2024    | BNP Paribas  | 115,644                    | 0.36            |
| USD                | 237,060          | EUR           | 221,065     | 03/07/2024    | Citibank     | 115                        | –               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| USD  | 419,557          | EUR           | 388,052       | 03/07/2024    | HSBC         | 3,399                      | 0.01            |
| USD  | 459,142          | EUR           | 422,655       | 03/07/2024    | J.P. Morgan  | 5,729                      | 0.02            |
| USD  | 109,672          | IDR           | 1,780,523,384 | 05/07/2024    | HSBC         | 825                        | –               |
| USD  | 33,798           | IDR           | 548,713,567   | 05/07/2024    | HSBC         | 254                        | –               |
| USD  | 362,516          | KRW           | 498,184,684   | 05/07/2024    | BNP Paribas  | 691                        | –               |
| USD  | 101,941          | MYR           | 478,706       | 05/07/2024    | Barclays     | 410                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |              | <b>322,391</b>             | <b>0.99</b>     |
| CHF  | 28,957           | EUR           | 30,420        | 03/07/2024    | Barclays     | (350)                      | –               |
| CHF  | 9,350            | EUR           | 9,711         | 03/07/2024    | Citibank     | (2)                        | –               |
| CLP  | 9,280,940        | USD           | 10,227        | 15/07/2024    | Citibank     | (370)                      | –               |
| CNY  | 2,807,186        | USD           | 394,716       | 15/07/2024    | Citibank     | (1,209)                    | –               |
| COP  | 121,923,430      | USD           | 31,156        | 15/07/2024    | Citibank     | (1,692)                    | (0.01)          |
| CZK  | 967,380          | EUR           | 39,071        | 03/07/2024    | Citibank     | (447)                      | –               |
| EUR  | 133,987          | AUD           | 218,081       | 03/07/2024    | BNP Paribas  | (1,905)                    | (0.01)          |
| EUR  | 118,306          | AUD           | 192,866       | 03/07/2024    | J.P. Morgan  | (1,874)                    | (0.01)          |
| EUR  | 2,177,475        | AUD           | 3,560,966     | 03/07/2024    | Rabobank     | (41,452)                   | (0.13)          |
| EUR  | 34,157           | CAD           | 50,216        | 03/07/2024    | Barclays     | (84)                       | –               |
| EUR  | 744,656          | CAD           | 1,103,731     | 03/07/2024    | HSBC         | (7,942)                    | (0.03)          |
| EUR  | 36,994           | CHF           | 36,051        | 03/07/2024    | HSBC         | (442)                      | –               |
| EUR  | 106,038          | CHF           | 103,688       | 03/07/2024    | Rabobank     | (1,633)                    | (0.01)          |
| EUR  | 392,962          | GBP           | 335,393       | 03/07/2024    | Barclays     | (2,610)                    | (0.01)          |
| EUR  | 19,000           | GBP           | 16,110        | 03/07/2024    | Citibank     | –                          | –               |
| EUR  | 340,718          | GBP           | 290,724       | 03/07/2024    | J.P. Morgan  | (2,170)                    | (0.01)          |
| EUR  | 46,175           | JPY           | 7,961,010     | 03/07/2024    | Barclays     | (7)                        | –               |
| EUR  | 13,662           | NZD           | 24,150        | 03/07/2024    | HSBC         | (68)                       | –               |
| EUR  | 270,228          | SEK           | 3,083,034     | 03/07/2024    | Citibank     | (1,405)                    | –               |
| EUR  | 26,573           | SEK           | 303,087       | 03/07/2024    | HSBC         | (131)                      | –               |
| EUR  | 15,061           | SGD           | 22,053        | 03/07/2024    | HSBC         | (121)                      | –               |
| EUR  | 21,664           | THB           | 865,770       | 03/07/2024    | HSBC         | (349)                      | –               |
| EUR  | 5,036,061        | USD           | 5,459,281     | 03/07/2024    | Barclays     | (57,507)                   | (0.18)          |
| EUR  | 28,723           | USD           | 31,289        | 03/07/2024    | BNP Paribas  | (470)                      | –               |
| EUR  | 494,320          | USD           | 530,191       | 03/07/2024    | HSBC         | (355)                      | –               |
| GBP  | 262,822          | AUD           | 502,542       | 03/07/2024    | HSBC         | (3,168)                    | (0.01)          |
| GBP  | 524,014          | CAD           | 909,170       | 03/07/2024    | HSBC         | (1,897)                    | (0.01)          |
| GBP  | 95,070           | CHF           | 108,614       | 03/07/2024    | HSBC         | (659)                      | –               |
| GBP  | 150,376          | EUR           | 177,842       | 03/07/2024    | Barclays     | (484)                      | –               |
| GBP  | 41,767           | EUR           | 49,272        | 03/07/2024    | BNP Paribas  | (11)                       | –               |
| GBP  | 430,199          | EUR           | 508,528       | 03/07/2024    | J.P. Morgan  | (1,140)                    | –               |
| GBP  | 50,942           | JPY           | 10,360,763    | 03/07/2024    | Barclays     | (21)                       | –               |
| GBP  | 44,655           | SGD           | 76,550        | 03/07/2024    | HSBC         | (35)                       | –               |
| GBP  | 44,904           | THB           | 2,099,954     | 03/07/2024    | HSBC         | (434)                      | –               |
| GBP  | 11,041,072       | USD           | 14,032,650    | 03/07/2024    | BNP Paribas  | (70,487)                   | (0.22)          |
| GBP  | 294,359          | USD           | 374,937       | 03/07/2024    | J.P. Morgan  | (2,645)                    | (0.01)          |
| HUF  | 9,140,770        | EUR           | 23,366        | 03/07/2024    | Rabobank     | (222)                      | –               |
| IDR  | 2,348,105,810    | USD           | 144,558       | 15/07/2024    | Citibank     | (945)                      | –               |
| ILS  | 128,920          | EUR           | 32,188        | 03/07/2024    | Barclays     | (258)                      | –               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| JPY   | 5,387,770        | EUR           | 31,933      | 03/07/2024    | Barclays     | (679)                      | –               |
| JPY   | 8,373,736        | EUR           | 49,233      | 03/07/2024    | HSBC         | (657)                      | –               |
| JPY   | 3,301,300        | EUR           | 19,542      | 03/07/2024    | J.P. Morgan  | (391)                      | –               |
| KRW   | 535,188,870      | USD           | 389,694     | 15/07/2024    | UBS          | (1,050)                    | –               |
| MXN   | 1,817,570        | EUR           | 97,656      | 03/07/2024    | Barclays     | (4,929)                    | (0.02)          |
| MYR   | 571,630          | USD           | 121,995     | 15/07/2024    | Barclays     | (686)                      | –               |
| NOK   | 304,700          | EUR           | 26,774      | 03/07/2024    | HSBC         | (73)                       | –               |
| PEN   | 46,060           | USD           | 12,349      | 15/07/2024    | Citibank     | (303)                      | –               |
| PLN   | 258,860          | EUR           | 60,310      | 03/07/2024    | Barclays     | (232)                      | –               |
| SEK   | 3,611,624        | EUR           | 319,399     | 03/07/2024    | Barclays     | (1,194)                    | –               |
| USD   | 55,471           | EUR           | 51,845      | 03/07/2024    | HSBC         | (90)                       | –               |
| USD   | 52,002           | KRW           | 71,667,830  | 05/07/2024    | Barclays     | (39)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(217,324)</b>           | <b>(0.67)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>105,067</b>             | <b>0.32</b>     |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity As at 30 June 2024

| Investments   | Currency | Quantity/<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 4.23%<br>21/05/2027                   | EUR      | 2,980,000                  | 2,978,889              | 0.62               |
| BHP Billiton Finance USA Ltd. 4.875% 27/02/2026   | USD      | 2,944,000                  | 2,727,077              | 0.57               |
| BHP Billiton Finance USA Ltd. 5.25% 08/09/2026  | USD      | 1,714,000                  | 1,601,945              | 0.34               |
|   |          |                            | <u>7,307,911</u>       | <u>1.53</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 15/09/2028                                   | EUR      | 3,500,000                  | 3,635,868              | 0.76               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.5% 31/05/2030                                 | EUR      | 1,800,000                  | 1,820,062              | 0.38               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 2,220,000                  | 2,069,721              | 0.44               |
|   |          |                            | <u>7,525,651</u>       | <u>1.58</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 700,000                    | 719,943                | 0.15               |
| Belfius Bank SA, Reg. S 0.01% 15/10/2025  | EUR      | 1,600,000                  | 1,526,058              | 0.32               |
| KBC Group NV, Reg. S, FRN 1.5% 29/03/2026   | EUR      | 1,800,000                  | 1,768,140              | 0.37               |
| KBC Group NV, Reg. S, FRN 4.875% 25/04/2033   | EUR      | 2,200,000                  | 2,232,956              | 0.47               |
|   |          |                            | <u>6,247,097</u>       | <u>1.31</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., FRN 5.5% 11/04/2048   | USD      | 1,848,000                  | 1,660,158              | 0.35               |
| Athora Holding Ltd., Reg. S 6.625% 16/06/2028   | EUR      | 2,038,000                  | 2,150,702              | 0.45               |
|   |          |                            | <u>3,810,860</u>       | <u>0.80</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Enbridge, Inc. 5.9% 15/11/2026  | USD      | 1,393,000                  | 1,314,558              | 0.27               |
| Enbridge, Inc. 5.3% 05/04/2029  | USD      | 3,500,000                  | 3,271,004              | 0.69               |
| Royal Bank of Canada, Reg. S, FRN 0% 02/07/2028   | EUR      | 4,704,000                  | 4,705,738              | 0.99               |
|   |          |                            | <u>9,291,300</u>       | <u>1.95</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| QNB Finance Ltd., Reg. S 2.625% 12/05/2025  | USD      | 2,320,000                  | 2,105,155              | 0.44               |
|   |          |                            | <u>2,105,155</u>       | <u>0.44</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| EP Infrastructure A/S, Reg. S 1.698% 30/07/2026   | EUR      | 1,158,000                  | 1,067,178              | 0.22               |
|   |          |                            | <u>1,067,178</u>       | <u>0.22</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Carlsberg Breweries A/S, Reg. S 4% 05/10/2028   | EUR      | 918,000                    | 932,375                | 0.19               |



## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
| Carlsberg Breweries A/S, Reg. S 0.875% 01/07/2029   | EUR      | 4,000,000                  | 3,519,323              | 0.74               |
| Danske Bank A/S, Reg. S, FRN 4.552% 10/04/2027  | EUR      | 2,700,000                  | 2,702,944              | 0.56               |
| Danske Bank A/S, Reg. S, FRN 4.625% 13/04/2027  | GBP      | 896,000                    | 1,047,412              | 0.22               |
| Jyske Bank A/S, Reg. S, FRN 5% 26/10/2028   | EUR      | 3,000,000                  | 3,091,274              | 0.65               |
| Nykredit Realkredit A/S, Reg. S 3.875% 09/07/2029   | EUR      | 2,900,000                  | 2,897,854              | 0.61               |
|   |          |                            | <u>14,191,182</u>      | <u>2.97</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 6% 02/06/2026  | GBP      | 1,007,000                  | 1,193,035              | 0.25               |
|   |          |                            | <u>1,193,035</u>       | <u>0.25</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.375% 16/07/2028   | EUR      | 4,500,000                  | 4,119,016              | 0.86               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.875% 18/06/2029   | EUR      | 2,000,000                  | 1,804,345              | 0.38               |
| BPCE SFH SA, Reg. S 3.125% 24/01/2028   | EUR      | 2,600,000                  | 2,591,698              | 0.54               |
| Danone SA, Reg. S 3.481% 03/05/2030   | EUR      | 2,300,000                  | 2,300,846              | 0.48               |
| Electricite de France SA, Reg. S 3.75% 05/06/2027   | EUR      | 600,000                    | 602,223                | 0.13               |
| Engie SA, Reg. S 3.625% 06/12/2026  | EUR      | 1,200,000                  | 1,202,023              | 0.25               |
| La Mondiale SAM, Reg. S, FRN 4.8% 18/01/2048  | USD      | 597,000                    | 516,593                | 0.11               |
| Societe Generale SFH SA, Reg. S 1.375% 05/05/2028   | EUR      | 2,500,000                  | 2,337,919              | 0.49               |
|   |          |                            | <u>15,474,663</u>      | <u>3.24</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Commerzbank AG, Reg. S, FRN 5.25% 25/03/2029  | EUR      | 600,000                    | 624,307                | 0.13               |
| Commerzbank AG, Reg. S, FRN 4% 05/12/2030   | EUR      | 1,400,000                  | 1,386,855              | 0.29               |
| Deutsche Bank AG 5.414% 10/05/2029  | USD      | 1,333,000                  | 1,241,985              | 0.26               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2026   | GBP      | 2,000,000                  | 2,318,536              | 0.49               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 1,900,000                  | 1,924,477              | 0.40               |
| Eurogrid GmbH, Reg. S 3.598% 01/02/2029   | EUR      | 800,000                    | 796,403                | 0.17               |
| Schaeffler AG, Reg. S 4.5% 14/08/2026   | EUR      | 800,000                    | 805,276                | 0.17               |
|   |          |                            | <u>9,097,839</u>       | <u>1.91</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| National Bank of Greece SA, Reg. S, FRN 4.5% 29/01/2029   | EUR      | 1,577,000                  | 1,575,782              | 0.33               |
|   |          |                            | <u>1,575,782</u>       | <u>0.33</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 6.125% 05/10/2027   | EUR      | 1,482,000                  | 1,517,687              | 0.32               |
|   |          |                            | <u>1,517,687</u>       | <u>0.32</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 100,000                    | 99,360                 | 0.02               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 1,388,000                  | 1,690,098              | 0.35               |
| Johnson Controls International plc 5.5% 19/04/2029  | USD      | 3,020,000                  | 2,849,910              | 0.60               |
| Linde plc, Reg. S 3% 14/02/2028   | EUR      | 1,400,000                  | 1,383,729              | 0.29               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 2,744,000                  | 2,891,012              | 0.61               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 1,221,000                  | 1,313,818              | 0.28               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 01/10/2045   | USD      | 700,000                    | 633,244                | 0.13               |
|   |          |                            | 10,861,171             | 2.28               |
| <i>Italy</i>  |          |                            |                        |                    |
| Banco BPM SpA, Reg. S 4.625% 29/11/2027   | EUR      | 960,000                    | 982,896                | 0.21               |
| Intesa Sanpaolo SpA, Reg. S, FRN 4.523% 16/04/2027  | EUR      | 2,552,000                  | 2,552,349              | 0.53               |
|   |          |                            | 3,535,245              | 0.74               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 1.25% 26/04/2027                                | EUR      | 1,080,000                  | 990,475                | 0.21               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 839,000                    | 843,827                | 0.18               |
| Logicor Financing Sarl, Reg. S 3.25% 13/11/2028   | EUR      | 2,180,000                  | 2,065,255              | 0.43               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 1,707,000                  | 1,609,087              | 0.34               |
| Medtronic Global Holdings SCA 4.25% 30/03/2028  | USD      | 807,000                    | 735,589                | 0.15               |
| Medtronic Global Holdings SCA 3% 15/10/2028   | EUR      | 3,000,000                  | 2,953,286              | 0.62               |
| Traton Finance Luxembourg SA, Reg. S 5.625% 16/01/2029  | GBP      | 2,000,000                  | 2,348,970              | 0.49               |
| Traton Finance Luxembourg SA, Reg. S 3.75% 27/03/2030   | EUR      | 1,600,000                  | 1,579,034              | 0.33               |
|   |          |                            | 13,125,523             | 2.75               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 5.125% 22/02/2033  | EUR      | 1,400,000                  | 1,428,212              | 0.30               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 1,000,000                  | 973,845                | 0.20               |
| Allianz Finance II BV, Reg. S 3.25% 04/12/2029  | EUR      | 1,100,000                  | 1,099,871              | 0.23               |
| BMW International Investment BV, Reg. S 3.25% 17/11/2028  | EUR      | 2,521,000                  | 2,510,974              | 0.53               |
| Cooperatieve Rabobank UA, Reg. S 5.25% 14/09/2027   | GBP      | 2,500,000                  | 2,926,493              | 0.61               |
| de Volksbank NV, Reg. S 4.625% 23/11/2027   | EUR      | 2,300,000                  | 2,345,498              | 0.49               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 900,000                    | 867,021                | 0.18               |
| ING Groep NV, FRN 6.083% 11/09/2027   | USD      | 708,000                    | 667,702                | 0.14               |
| ING Groep NV, Reg. S, FRN 0.125% 29/11/2025   | EUR      | 1,800,000                  | 1,772,321              | 0.37               |
| ING Groep NV, Reg. S, FRN 3.875% 12/08/2029   | EUR      | 1,300,000                  | 1,307,210              | 0.27               |
| Nationale-Nederlanden Bank NV (The), Reg. S 3.25% 28/05/2027  | EUR      | 900,000                    | 900,043                | 0.19               |
| NIBC Bank NV, Reg. S 0.875% 08/07/2025  | EUR      | 1,700,000                  | 1,648,789              | 0.34               |
| NIBC Bank NV, Reg. S 0.25% 09/09/2026   | EUR      | 1,400,000                  | 1,294,624              | 0.27               |
| NIBC Bank NV, Reg. S 0.5% 19/03/2027  | EUR      | 4,000,000                  | 3,714,743              | 0.78               |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 1,200,000                  | 1,281,812              | 0.27               |
| OCI NV, 144A 4.625% 15/10/2025  | USD      | 3,365,000                  | 3,086,550              | 0.65               |
| OCI NV, Reg. S 3.625% 15/10/2025  | EUR      | 900,000                    | 889,204                | 0.19               |
| Sartorius Finance BV, Reg. S 4.25% 14/09/2026   | EUR      | 700,000                    | 708,190                | 0.15               |
| Shell International Finance BV 3.875% 13/11/2028  | USD      | 5,000,000                  | 4,476,419              | 0.94               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 3,762,000                  | 3,720,174              | 0.78               |
| Vesteda Finance BV, Reg. S 2% 10/07/2026  | EUR      | 2,500,000                  | 2,412,470              | 0.51               |
| Volkswagen Financial Services NV, Reg. S 5.5% 07/12/2026  | GBP      | 2,900,000                  | 3,419,391              | 0.72               |
| Volkswagen International Finance NV, Reg. S 4.125% 15/11/2025   | EUR      | 900,000                    | 905,427                | 0.19               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 2,400,000                  | 2,406,031              | 0.50               |
|   |          |                            | <u>46,763,014</u>      | <u>9.80</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 1,500,000                  | 1,588,995              | 0.33               |
|   |          |                            | <u>1,588,995</u>       | <u>0.33</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 5.625% 02/10/2026   | EUR      | 700,000                    | 712,980                | 0.15               |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 1,900,000                  | 1,812,899              | 0.38               |
|   |          |                            | <u>2,525,879</u>       | <u>0.53</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Pfizer Investment Enterprises Pte. Ltd. 4.45% 19/05/2026  | USD      | 4,385,000                  | 4,039,842              | 0.85               |
|   |          |                            | <u>4,039,842</u>       | <u>0.85</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 700,000                    | 717,801                | 0.15               |
|   |          |                            | <u>717,801</u>         | <u>0.15</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hyundai Card Co. Ltd., Reg. S 5.75% 24/04/2029  | USD      | 3,614,000                  | 3,389,050              | 0.71               |
| Kia Corp., 144A 3.25% 21/04/2026  | USD      | 1,777,000                  | 1,593,390              | 0.34               |
| Kookmin Bank, Reg. S 0.048% 19/10/2026  | EUR      | 4,196,000                  | 3,873,328              | 0.81               |
| Korea Housing Finance Corp., Reg. S 3.124% 18/03/2029   | EUR      | 1,055,000                  | 1,047,404              | 0.22               |
| SK Hynix, Inc., Reg. S 6.25% 17/01/2026   | USD      | 1,778,000                  | 1,672,448              | 0.35               |
| SK Hynix, Inc., Reg. S 1.5% 19/01/2026  | USD      | 2,138,000                  | 1,872,682              | 0.39               |
|   |          |                            | <u>13,448,302</u>      | <u>2.82</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.125% 10/05/2026   | EUR      | 2,100,000                  | 2,105,392              | 0.44               |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 800,000                    | 830,846                | 0.17               |
| Banco de Sabadell SA, Reg. S, FRN 6% 16/08/2033   | EUR      | 1,200,000                  | 1,246,587              | 0.26               |
| Banco Santander SA, FRN 4.175% 24/03/2028   | USD      | 1,600,000                  | 1,438,578              | 0.30               |
| Banco Santander SA, Reg. S, FRN 3.125% 06/10/2026   | GBP      | 1,700,000                  | 1,942,763              | 0.41               |
| Banco Santander SA, Reg. S, FRN 2.25% 04/10/2032  | GBP      | 1,400,000                  | 1,464,838              | 0.31               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 1,600,000                  | 1,513,497              | 0.32               |
| CaixaBank SA, Reg. S, FRN 6.25% 23/02/2033  | EUR      | 600,000                    | 631,489                | 0.13               |
| CaixaBank SA, Reg. S, FRN 6.875% 25/10/2033   | GBP      | 1,300,000                  | 1,563,880              | 0.33               |
|   |          |                            | <u>12,737,870</u>      | <u>2.67</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S 0.75% 15/11/2027   | EUR      | 5,054,000                  | 4,660,953              | 0.98               |
| Volvo Treasury AB, Reg. S 3.5% 17/11/2025   | EUR      | 562,000                    | 560,584                | 0.12               |
| Volvo Treasury AB, Reg. S 2.625% 20/02/2026   | EUR      | 1,821,000                  | 1,791,712              | 0.38               |
| Volvo Treasury AB, Reg. S 3.125% 08/09/2026   | EUR      | 1,115,000                  | 1,105,745              | 0.23               |
| Volvo Treasury AB, Reg. S 3.625% 25/05/2027   | EUR      | 1,066,000                  | 1,069,824              | 0.22               |
|   |          |                            | <u>9,188,818</u>       | <u>1.93</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS AG, Reg. S 7.75% 10/03/2026   | GBP      | 1,155,000                  | 1,416,614              | 0.30               |
| UBS Group AG, Reg. S 3.25% 02/04/2026   | EUR      | 896,000                    | 890,716                | 0.19               |
| UBS Group AG, Reg. S, FRN 5.711% 12/01/2027   | USD      | 4,117,000                  | 3,843,886              | 0.80               |
|   |          |                            | <u>6,151,216</u>       | <u>1.29</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World Ltd., Reg. S 2.375% 25/09/2026   | EUR      | 3,308,000                  | 3,186,017              | 0.67               |
|   |          |                            | <u>3,186,017</u>       | <u>0.67</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc 4.836% 09/05/2028  | USD      | 1,500,000                  | 1,350,540              | 0.28               |
| Barclays plc 5.501% 09/08/2028  | USD      | 1,016,000                  | 945,706                | 0.20               |
| Barclays plc, FRN 6.496% 13/09/2027   | USD      | 1,024,000                  | 971,232                | 0.20               |
| Barclays plc, FRN 7.125% Perpetual  | GBP      | 2,400,000                  | 2,806,293              | 0.59               |
| HSBC Holdings plc, FRN 5.887% 14/08/2027  | USD      | 1,266,000                  | 1,189,469              | 0.25               |
| Lloyds Banking Group plc, FRN 4.716% 11/08/2026   | USD      | 2,880,000                  | 2,656,765              | 0.56               |
| Lloyds Banking Group plc, Reg. S, FRN 4.947% Perpetual  | EUR      | 1,000,000                  | 985,072                | 0.21               |
| Nationwide Building Society, Reg. S, FRN 6.178% 07/12/2027  | GBP      | 569,000                    | 680,971                | 0.14               |
| NatWest Group plc, FRN 5.847% 02/03/2027  | USD      | 719,000                    | 672,431                | 0.14               |
| NatWest Group plc, Reg. S, FRN 0.67% 14/09/2029   | EUR      | 1,919,000                  | 1,685,058              | 0.35               |
| NatWest Markets plc, Reg. S 6.625% 22/06/2026   | GBP      | 2,395,000                  | 2,897,288              | 0.61               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 2,364,000                  | 2,840,087              | 0.60               |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, FRN 1.532% 21/08/2026  | USD      | 1,243,000                  | 1,103,859              | 0.23               |
| Santander UK Group Holdings plc, FRN 2.469% 11/01/2028  | USD      | 2,354,000                  | 2,027,069              | 0.42               |
| Santander UK plc, Reg. S 3% 12/03/2029  | EUR      | 4,000,000                  | 3,965,473              | 0.83               |
| Standard Chartered plc, Reg. S, FRN 2.819% 30/01/2026   | USD      | 1,919,000                  | 1,758,296              | 0.37               |
| Standard Chartered plc, Reg. S, FRN 1.456% 14/01/2027   | USD      | 574,000                    | 501,114                | 0.11               |
| Thames Water Utilities Finance plc, Reg. S 0.875% 31/01/2028  | EUR      | 1,370,000                  | 1,099,280              | 0.23               |
| Thames Water Utilities Finance plc, Reg. S 3.5% 25/02/2028  | GBP      | 1,100,000                  | 1,089,555              | 0.23               |
|   |          |                            | 31,225,558             | 6.55               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ashtead Capital, Inc., 144A 1.5% 12/08/2026   | USD      | 1,149,000                  | 977,534                | 0.20               |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 1,373,000                  | 1,233,356              | 0.26               |
| AT&T, Inc. 2.9% 04/12/2026  | GBP      | 616,000                    | 688,842                | 0.14               |
| Booking Holdings, Inc. 3.5% 01/03/2029  | EUR      | 1,120,000                  | 1,121,352              | 0.24               |
| Bristol-Myers Squibb Co. 4.9% 22/02/2027  | USD      | 840,000                    | 781,764                | 0.16               |
| Capital One Financial Corp. 3.75% 28/07/2026  | USD      | 1,930,000                  | 1,738,532              | 0.36               |
| Carrier Global Corp. 4.375% 29/05/2025  | EUR      | 1,378,000                  | 1,383,365              | 0.29               |
| Celanese US Holdings LLC 4.777% 19/07/2026  | EUR      | 2,249,000                  | 2,279,116              | 0.48               |
| Celanese US Holdings LLC 6.165% 15/07/2027  | USD      | 847,000                    | 802,084                | 0.17               |
| Celanese US Holdings LLC 6.35% 15/11/2028   | USD      | 702,000                    | 672,855                | 0.14               |
| Celanese US Holdings LLC 5.337% 19/01/2029  | EUR      | 1,500,000                  | 1,572,518              | 0.33               |
| Citigroup, Inc., Reg. S 1.25% 06/07/2026  | EUR      | 1,938,000                  | 1,889,560              | 0.40               |
| CNH Industrial Capital LLC 3.95% 23/05/2025   | USD      | 1,363,000                  | 1,252,847              | 0.26               |
| CNH Industrial Capital LLC 5.1% 20/04/2029  | USD      | 963,000                    | 895,205                | 0.19               |
| Corning, Inc. 3.875% 15/05/2026   | EUR      | 3,584,000                  | 3,584,469              | 0.75               |
| CVS Health Corp. 5.4% 01/06/2029  | USD      | 5,170,000                  | 4,829,173              | 1.01               |
| Duke Energy Corp. 5% 08/12/2027   | USD      | 367,000                    | 340,576                | 0.07               |
| EQT Corp. 5.7% 01/04/2028   | USD      | 1,251,000                  | 1,178,136              | 0.25               |
| Fiserv, Inc. 5.15% 15/03/2027   | USD      | 1,338,000                  | 1,249,184              | 0.26               |
| General Motors Financial Co., Inc. 6.05% 10/10/2025   | USD      | 1,158,000                  | 1,084,902              | 0.23               |
| Home Depot, Inc. (The) 5.15% 25/06/2026   | USD      | 4,340,000                  | 4,054,200              | 0.85               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 2,880,000                  | 2,757,636              | 0.58               |
| John Deere Capital Corp. 4.75% 08/06/2026   | USD      | 1,976,000                  | 1,832,303              | 0.38               |
| John Deere Capital Corp. 4.9% 11/06/2027  | USD      | 4,490,000                  | 4,182,355              | 0.88               |
| Johnson & Johnson 4.8% 01/06/2029   | USD      | 1,871,000                  | 1,758,749              | 0.37               |
| McDonald's Corp. 3.5% 01/03/2027  | USD      | 4,000,000                  | 3,582,546              | 0.75               |
| McDonald's Corp., Reg. S 2.375% 31/05/2029  | EUR      | 2,500,000                  | 2,377,947              | 0.50               |
| National Grid North America, Inc., Reg. S 0.41% 20/01/2026  | EUR      | 1,930,000                  | 1,834,827              | 0.38               |
| National Grid North America, Inc., Reg. S 4.151% 12/09/2027   | EUR      | 2,172,000                  | 2,202,480              | 0.46               |
| New York Life Global Funding, Reg. S 4.95% 07/12/2029   | GBP      | 2,621,000                  | 3,127,939              | 0.66               |
| NextEra Energy Capital Holdings, Inc. 4.9% 28/02/2028   | USD      | 3,159,000                  | 2,919,783              | 0.61               |
| Oracle Corp. 2.95% 15/05/2025   | USD      | 1,544,000                  | 1,408,066              | 0.30               |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Oracle Corp. 4.5% 06/05/2028  | USD      | 932,000                    | 854,019                | 0.18               |
| PPG Industries, Inc. 1.2% 15/03/2026  | USD      | 1,666,000                  | 1,447,907              | 0.30               |
| Toyota Motor Credit Corp., STEP, Reg. S 3.8% 24/10/2025   | USD      | 2,598,000                  | 2,372,030              | 0.50               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 2,801,000                  | 2,466,277              | 0.52               |
| US Treasury 1.5% 31/10/2024   | USD      | 4,885,000                  | 4,499,211              | 0.94               |
| US Treasury 1.125% 15/01/2025   | USD      | 4,917,000                  | 4,486,748              | 0.94               |
| Verizon Communications, Inc. 4.125% 16/03/2027  | USD      | 2,294,000                  | 2,086,450              | 0.44               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 878,000                    | 878,567                | 0.18               |
|   |          |                            | <u>80,685,410</u>      | <u>16.91</u>       |
| Total Bonds   |          |                            | <u>320,186,001</u>     | <u>67.12</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>320,186,001</u>     | <u>67.12</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Macquarie Bank Ltd., Reg. S 5.272% 02/07/2027   | USD      | 3,850,000                  | 3,597,159              | 0.75               |
|   |          |                            | <u>3,597,159</u>       | <u>0.75</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA 4.5% 01/08/2024   | USD      | 2,500,000                  | 2,320,294              | 0.49               |
| Transelec SA, Reg. S 4.25% 14/01/2025   | USD      | 1,031,000                  | 951,456                | 0.20               |
|   |          |                            | <u>3,271,750</u>       | <u>0.69</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA, FRN, 144A 2.219% 09/06/2026   | USD      | 1,180,000                  | 1,064,500              | 0.22               |
| BNP Paribas SA, Reg. S 4.375% 12/05/2026  | USD      | 1,009,000                  | 916,175                | 0.19               |
| BNP Paribas SA, Reg. S, FRN 1.323% 13/01/2027   | USD      | 2,050,000                  | 1,785,983              | 0.38               |
| BPCE SA, Reg. S 5.15% 21/07/2024  | USD      | 3,473,000                  | 3,237,650              | 0.68               |
| BPCE SA, Reg. S 2.375% 14/01/2025   | USD      | 1,000,000                  | 914,704                | 0.19               |
| BPCE SA, Reg. S, FRN 6.612% 19/10/2027  | USD      | 640,000                    | 606,145                | 0.13               |
| Electricite de France SA, Reg. S 5.7% 23/05/2028  | USD      | 712,000                    | 670,310                | 0.14               |
| Electricite de France SA, Reg. S 5.65% 22/04/2029   | USD      | 2,000,000                  | 1,878,143              | 0.39               |
| Societe Generale SA, Reg. S, FRN 6.447% 12/01/2027  | USD      | 2,185,000                  | 2,049,086              | 0.43               |
|   |          |                            | <u>13,122,696</u>      | <u>2.75</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy Ltd., Reg. S 4.375% 08/09/2024   | USD      | 2,000,000                  | 1,852,204              | 0.39               |
|   |          |                            | <u>1,852,204</u>       | <u>0.39</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| 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>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, 144A 7% 21/11/2025   | USD      | 1,386,000                  | 1,313,898              | 0.28               |
| UniCredit SpA, Reg. S, FRN 2.569% 22/09/2026  | USD      | 2,246,000                  | 2,010,846              | 0.42               |
|   |          |                            | <u>3,324,744</u>       | <u>0.70</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| NTT Finance Corp., Reg. S 5.11% 02/07/2029  | USD      | 2,560,000                  | 2,381,249              | 0.50               |
|   |          |                            | <u>2,381,249</u>       | <u>0.50</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo<br>Financiero Santander, Reg. S 5.375% 17/04/2025 | USD      | 1,566,000                  | 1,453,856              | 0.30               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026   | USD      | 3,939,000                  | 3,424,275              | 0.72               |
|   |          |                            | <u>4,878,131</u>       | <u>1.02</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, FRN 6.339% 18/09/2027   | USD      | 1,400,000                  | 1,322,670              | 0.28               |
| Cooperatieve Rabobank UA, Reg. S, FRN 1.004% 24/09/2026   | USD      | 844,000                    | 744,360                | 0.16               |
| Enel Finance International NV, Reg. S 4.5% 15/06/2025   | USD      | 2,293,000                  | 2,110,963              | 0.44               |
| Globaldrive Auto Receivables BV, Reg. S, FRN 'A' 4.306% 20/02/2029  | EUR      | 343,561                    | 343,817                | 0.07               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050   | USD      | 1,076,000                  | 994,675                | 0.21               |
|   |          |                            | <u>5,516,485</u>       | <u>1.16</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, 144A 2.875% 15/01/2026   | USD      | 1,825,000                  | 1,623,239              | 0.34               |
|   |          |                            | <u>1,623,239</u>       | <u>0.34</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| LG Electronics, Inc., Reg. S 5.625% 24/04/2027  | USD      | 1,833,000                  | 1,715,631              | 0.36               |
| LG Energy Solution Ltd., Reg. S 5.625% 25/09/2026   | USD      | 2,692,000                  | 2,510,210              | 0.53               |
| LG Energy Solution Ltd., Reg. S 5.375% 02/07/2027   | USD      | 2,414,000                  | 2,240,521              | 0.47               |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2027  | USD      | 595,000                    | 553,790                | 0.11               |
| SK On Co. Ltd., Reg. S 5.375% 11/05/2026  | USD      | 975,000                    | 907,737                | 0.19               |
|   |          |                            | <u>7,927,889</u>       | <u>1.66</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S, FRN 6.684% 13/09/2027   | USD      | 2,040,000                  | 1,938,345              | 0.41               |
|   |          |                            | <u>1,938,345</u>       | <u>0.41</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 6.136% 12/09/2026   | USD      | 1,227,000                  | 1,158,980              | 0.24               |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| 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>Sweden (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 1,158,980              | 0.24               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AEGON Funding Co. LLC, Reg. S 5.5% 16/04/2027   | USD      | 2,390,000                  | 2,220,720              | 0.47               |
| Albertsons Cos., Inc., 144A 6.5% 15/02/2028   | USD      | 2,770,000                  | 2,597,134              | 0.54               |
| American Express Co., FRN 6.338% 30/10/2026   | USD      | 306,000                    | 288,276                | 0.06               |
| Baxter International, Inc. 1.915% 01/02/2027  | USD      | 2,648,000                  | 2,264,200              | 0.47               |
| Bayer US Finance II LLC, 144A 4.375% 15/12/2028   | USD      | 1,777,000                  | 1,572,037              | 0.33               |
| Berry Global, Inc. 5.5% 15/04/2028  | USD      | 941,000                    | 876,731                | 0.18               |
| Bimbo Bakeries USA, Inc., Reg. S 6.05% 15/01/2029   | USD      | 2,496,000                  | 2,388,579              | 0.50               |
| BMW US Capital LLC, Reg. S 4.9% 02/04/2029  | USD      | 2,134,000                  | 1,979,789              | 0.42               |
| Capital One Financial Corp., FRN 5.468% 01/02/2029  | USD      | 613,000                    | 569,576                | 0.12               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029  | USD      | 1,094,000                  | 1,044,562              | 0.22               |
| Charter Communications Operating LLC 5.05% 30/03/2029   | USD      | 3,000,000                  | 2,691,876              | 0.56               |
| Cheniere Corpus Christi Holdings LLC 5.125% 30/06/2027  | USD      | 1,729,000                  | 1,611,084              | 0.34               |
| Cisco Systems, Inc. 4.85% 26/02/2029  | USD      | 2,870,000                  | 2,677,021              | 0.56               |
| Cox Communications, Inc., 144A 5.45% 15/09/2028   | USD      | 5,000,000                  | 4,689,781              | 0.98               |
| Daimler Truck Finance North America LLC, 144A 5% 15/01/2027   | USD      | 768,000                    | 711,322                | 0.15               |
| Daimler Truck Finance North America LLC, 144A 5.125% 25/09/2027                                       | USD      | 3,860,000                  | 3,589,568              | 0.75               |
| Discovery Communications LLC 3.625% 15/05/2030  | USD      | 2,500,000                  | 2,052,531              | 0.43               |
| Fresenius Medical Care US Finance III, Inc., 144A 1.875% 01/12/2026                                   | USD      | 3,452,000                  | 2,931,736              | 0.61               |
| Graphic Packaging International LLC, 144A 1.512% 15/04/2026   | USD      | 2,257,000                  | 1,947,493              | 0.41               |
| Hyundai Capital America, 144A 1.65% 17/09/2026  | USD      | 2,171,000                  | 1,864,465              | 0.39               |
| Hyundai Capital America, 144A 2.375% 15/10/2027   | USD      | 355,000                    | 301,549                | 0.06               |
| Hyundai Capital America, Reg. S 5.8% 26/06/2025   | USD      | 1,710,000                  | 1,597,594              | 0.34               |
| Hyundai Capital America, Reg. S 5.275% 24/06/2027   | USD      | 2,123,000                  | 1,973,853              | 0.41               |
| Intel Corp. 4.875% 10/02/2028   | USD      | 3,170,000                  | 2,946,594              | 0.62               |
| JPMorgan Chase & Co., FRN 5.546% 15/12/2025   | USD      | 4,188,000                  | 3,903,830              | 0.82               |
| JPMorgan Chase & Co., FRN 5.571% 22/04/2028   | USD      | 1,453,000                  | 1,366,764              | 0.29               |
| Marriott International, Inc. 5.45% 15/09/2026   | USD      | 329,000                    | 308,141                | 0.06               |
| Mars, Inc., 144A 4.55% 20/04/2028   | USD      | 2,432,000                  | 2,237,806              | 0.47               |
| Morgan Stanley, FRN 2.188% 28/04/2026   | USD      | 5,614,000                  | 5,089,701              | 1.07               |
| Morgan Stanley, FRN 5.656% 18/04/2030   | USD      | 789,000                    | 748,468                | 0.16               |
| Nestle Holdings, Inc., Reg. S 5.25% 13/03/2026  | USD      | 3,606,000                  | 3,374,773              | 0.71               |
| New York Life Global Funding, 144A 5.45% 18/09/2026   | USD      | 1,775,000                  | 1,664,381              | 0.35               |
| NextEra Energy Capital Holdings, Inc. 6.051% 01/03/2025   | USD      | 136,000                    | 127,083                | 0.03               |
| NRG Energy, Inc., 144A 2.45% 02/12/2027   | USD      | 297,000                    | 250,193                | 0.05               |
| Roche Holdings, Inc., 144A 5.338% 13/11/2028  | USD      | 3,392,000                  | 3,215,505              | 0.67               |
| Sabine Pass Liquefaction LLC 5.875% 30/06/2026  | USD      | 1,586,000                  | 1,486,147              | 0.31               |
| Sabine Pass Liquefaction LLC 5% 15/03/2027  | USD      | 488,000                    | 451,633                | 0.09               |
| Sealed Air Corp., 144A 1.573% 15/10/2026  | USD      | 1,810,000                  | 1,536,600              | 0.32               |
| Solvay Finance America LLC, 144A 5.65% 04/06/2029   | USD      | 538,000                    | 505,140                | 0.11               |



## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Starbucks Corp. 4.85% 08/02/2027  | USD      | 4,000,000                  | 3,712,942              | 0.78               |
| T-Mobile USA, Inc. 4.95% 15/03/2028   | USD      | 2,317,000                  | 2,147,375              | 0.45               |
| Warnermedia Holdings, Inc. 3.755% 15/03/2027  | USD      | 3,760,000                  | 3,327,738              | 0.70               |
| Wells Fargo & Co., FRN 5.707% 22/04/2028  | USD      | 2,000,000                  | 1,882,905              | 0.39               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 718,000                    | 655,672                | 0.14               |
| ZF North America Capital, Inc., Reg. S 6.875% 14/04/2028  | USD      | 427,000                    | 406,332                | 0.09               |
|   |          |                            | 85,787,200             | 17.98              |
| Total Bonds   |          |                            | 136,380,071            | 28.59              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 136,380,071            | 28.59              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Rothesay Life plc, Reg. S 3.375% 12/07/2026   | GBP      | 1,588,000                  | 1,789,817              | 0.37               |
|   |          |                            | 1,789,817              | 0.37               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 4,722,000                  | 4,701,008              | 0.99               |
|   |          |                            | 4,701,008              | 0.99               |
| Total Bonds   |          |                            | 6,490,825              | 1.36               |
| Total Other transferable securities and money market instruments                                      |          |                            | 6,490,825              | 1.36               |
| <b>Total Investments</b>  |          |                            | <b>463,056,897</b>     | <b>97.07</b>       |
| <b>Cash</b>   |          |                            | <b>23,279,727</b>      | <b>4.88</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(9,312,950)</b>     | <b>(1.95)</b>      |
| <b>Total net assets</b>   |          |                            | <b>477,023,674</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 367                    | USD      | 36,476,885                | 20,198                           | –                  |
| Canada 10 Year Bond, 18/09/2024                             | 67                     | CAD      | 5,485,530                 | 25,796                           | 0.01               |
| Euro-Bobl, 06/09/2024                                       | (148)                  | EUR      | (17,233,120)              | 38,450                           | 0.01               |
| Euro-Schatz, 06/09/2024                                     | 105                    | EUR      | 11,098,500                | 5,755                            | –                  |
| Japan 10 Year Bond, 12/09/2024                              | (2)                    | JPY      | (1,657,292)               | 4,234                            | –                  |
| Long Gilt, 26/09/2024                                       | (27)                   | GBP      | (3,107,191)               | 350                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>94,783</b>                    | <b>0.02</b>        |
| US 2 Year Note, 30/09/2024                                  | 71                     | USD      | 13,529,354                | (10,803)                         | –                  |
| US 10 Year Note, 19/09/2024                                 | (1)                    | USD      | (102,490)                 | (628)                            | –                  |
| Australia 10 Year Bond, 16/09/2024                          | 21                     | AUD      | 1,486,156                 | (12,938)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(24,369)</b>                  | <b>(0.01)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>70,414</b>                    | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 1,310,630        | EUR           | 812,883     | 03/07/2024    | J.P. Morgan      | 3,804                      | –               |
| AUD  | 5,470,316        | EUR           | 3,345,014   | 03/07/2024    | Rabobank         | 63,679                     | 0.01            |
| CAD  | 24,644,336       | EUR           | 16,624,203  | 03/07/2024    | HSBC             | 179,955                    | 0.04            |
| CAD  | 1,660,530        | EUR           | 1,120,402   | 03/07/2024    | J.P. Morgan      | 11,859                     | –               |
| CHF  | 1,597,315        | EUR           | 1,633,521   | 03/07/2024    | Rabobank         | 25,160                     | 0.01            |
| EUR  | 3,959,783        | GBP           | 3,345,300   | 03/07/2024    | Citibank         | 14,249                     | –               |
| EUR  | 104,476          | GBP           | 88,247      | 03/07/2024    | J.P. Morgan      | 395                        | –               |
| EUR  | 1,328,144        | GBP           | 1,117,337   | 03/07/2024    | Societe Generale | 10,328                     | –               |
| EUR  | 2,019,529        | JPY           | 342,016,901 | 03/07/2024    | BNP Paribas      | 35,481                     | 0.01            |
| EUR  | 9,403            | SEK           | 105,616     | 03/07/2024    | J.P. Morgan      | 97                         | –               |
| EUR  | 11,411           | SGD           | 16,528      | 03/07/2024    | Barclays         | 32                         | –               |
| EUR  | 238,261          | USD           | 255,268     | 03/07/2024    | Barclays         | 93                         | –               |
| EUR  | 8,258,010        | USD           | 8,823,872   | 03/07/2024    | HSBC             | 25,242                     | 0.01            |
| EUR  | 7,177,569        | USD           | 7,679,429   | 03/07/2024    | Societe Generale | 12,580                     | –               |
| EUR  | 7,940,722        | USD           | 8,495,607   | 03/07/2024    | UBS              | 14,229                     | –               |
| GBP  | 19,167,850       | EUR           | 22,451,704  | 03/07/2024    | Barclays         | 155,357                    | 0.03            |
| GBP  | 1,293,094        | EUR           | 1,517,251   | 03/07/2024    | J.P. Morgan      | 7,857                      | –               |
| GBP  | 627,150          | JPY           | 124,628,117 | 03/07/2024    | J.P. Morgan      | 16,706                     | –               |
| GBP  | 176,157          | USD           | 222,678     | 03/07/2024    | Barclays         | 3                          | –               |
| NZD  | 547,960          | EUR           | 309,573     | 03/07/2024    | HSBC             | 1,959                      | –               |
| SEK  | 136,178          | EUR           | 11,982      | 03/07/2024    | BNP Paribas      | 16                         | –               |
| SEK  | 3,374,748        | EUR           | 295,920     | 03/07/2024    | J.P. Morgan      | 1,414                      | –               |
| SEK  | 13,852           | GBP           | 1,035       | 03/07/2024    | J.P. Morgan      | –                          | –               |
| SEK  | 117,721          | JPY           | 1,748,880   | 03/07/2024    | J.P. Morgan      | 227                        | –               |
| SEK  | 49,208           | USD           | 4,644       | 03/07/2024    | BNP Paribas      | 2                          | –               |
| SGD  | 334,240          | EUR           | 227,999     | 03/07/2024    | Barclays         | 2,117                      | –               |
| USD  | 5,513,630        | CAD           | 7,527,632   | 03/07/2024    | BNP Paribas      | 11,432                     | –               |
| USD  | 648,112          | CHF           | 582,239     | 03/07/2024    | HSBC             | 89                         | –               |
| USD  | 41,692,683       | EUR           | 38,447,295  | 03/07/2024    | Barclays         | 452,427                    | 0.10            |
| USD  | 2,468,484        | EUR           | 2,296,562   | 03/07/2024    | BNP Paribas      | 6,560                      | –               |
| USD  | 20,234,140       | EUR           | 18,760,221  | 03/07/2024    | HSBC             | 118,450                    | 0.03            |
| USD  | 2,575,686        | EUR           | 2,375,070   | 03/07/2024    | J.P. Morgan      | 28,073                     | 0.01            |
| USD  | 28,544,680       | EUR           | 26,279,333  | 03/07/2024    | Rabobank         | 353,161                    | 0.07            |
| USD  | 153,599          | GBP           | 121,499     | 03/07/2024    | Barclays         | 10                         | –               |
| USD  | 5,269,855        | GBP           | 4,145,264   | 03/07/2024    | HSBC             | 27,799                     | 0.01            |
| USD  | 237,747          | GBP           | 186,725     | 03/07/2024    | J.P. Morgan      | 1,592                      | –               |
| USD  | 1,407,184        | JPY           | 219,837,217 | 03/07/2024    | J.P. Morgan      | 37,637                     | 0.01            |
| USD  | 20,944           | SEK           | 219,114     | 03/07/2024    | J.P. Morgan      | 236                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>1,620,307</b>           | <b>0.34</b>     |
| CAD  | 2,034,000        | EUR           | 1,390,978   | 03/07/2024    | Citibank         | (4,061)                    | –               |
| CHF  | 648,300          | EUR           | 673,752     | 03/07/2024    | J.P. Morgan      | (546)                      | –               |
| EUR  | 1,819,594        | AUD           | 2,966,356   | 03/07/2024    | J.P. Morgan      | (28,818)                   | (0.01)          |
| EUR  | 8,020,118        | CAD           | 11,883,145  | 03/07/2024    | HSBC             | (82,606)                   | (0.02)          |
| EUR  | 965,066          | CHF           | 940,474     | 03/07/2024    | HSBC             | (11,539)                   | –               |
| EUR  | 7,752,318        | GBP           | 6,618,441   | 03/07/2024    | Barclays         | (53,643)                   | (0.01)          |
| EUR  | 23,003,293       | GBP           | 19,623,739  | 03/07/2024    | J.P. Morgan      | (141,454)                  | (0.03)          |

## Schedule of Investments (continued)

### Robeco Global Credits - Short Maturity

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 13,544           | USD           | 14,751      | 03/07/2024    | Barclays         | (219)                      | –               |
| EUR   | 127,357,813      | USD           | 138,125,250 | 03/07/2024    | Barclays         | (1,514,532)                | (0.32)          |
| EUR   | 358,380          | USD           | 390,398     | 03/07/2024    | BNP Paribas      | (5,865)                    | –               |
| EUR   | 12,649,901       | USD           | 13,686,189  | 03/07/2024    | HSBC             | (119,460)                  | (0.03)          |
| EUR   | 1,878,326        | USD           | 2,014,044   | 03/07/2024    | ING              | (799)                      | –               |
| EUR   | 3,177,247        | USD           | 3,408,142   | 03/07/2024    | J.P. Morgan      | (2,586)                    | –               |
| GBP   | 98,261           | AUD           | 186,078     | 03/07/2024    | BNP Paribas      | (58)                       | –               |
| GBP   | 524,581          | AUD           | 1,003,052   | 03/07/2024    | HSBC             | (6,323)                    | –               |
| GBP   | 2,571,331        | CAD           | 4,461,286   | 03/07/2024    | HSBC             | (9,308)                    | –               |
| GBP   | 288,685          | CAD           | 504,253     | 03/07/2024    | J.P. Morgan      | (3,350)                    | –               |
| GBP   | 119,344          | CHF           | 136,347     | 03/07/2024    | HSBC             | (828)                      | –               |
| GBP   | 182,613          | CHF           | 208,630     | 03/07/2024    | HSBC             | (1,267)                    | –               |
| GBP   | 3,832,084        | EUR           | 4,523,643   | 03/07/2024    | Barclays         | (3,983)                    | –               |
| GBP   | 102,139          | EUR           | 120,492     | 03/07/2024    | BNP Paribas      | (27)                       | –               |
| GBP   | 1,213,810        | EUR           | 1,437,052   | 03/07/2024    | Citibank         | (5,453)                    | –               |
| GBP   | 2,270,393        | EUR           | 2,685,422   | 03/07/2024    | J.P. Morgan      | (7,662)                    | –               |
| GBP   | 1,000,000        | EUR           | 1,184,448   | 03/07/2024    | Societe Generale | (5,022)                    | –               |
| GBP   | 82,246           | JPY           | 16,727,502  | 03/07/2024    | Barclays         | (33)                       | –               |
| GBP   | 39,229,301       | USD           | 49,858,480  | 03/07/2024    | BNP Paribas      | (250,442)                  | (0.05)          |
| GBP   | 1,895,889        | USD           | 2,424,618   | 03/07/2024    | HSBC             | (26,133)                   | (0.01)          |
| GBP   | 2,487,590        | USD           | 3,166,208   | 03/07/2024    | J.P. Morgan      | (20,178)                   | –               |
| JPY   | 100,000,000      | EUR           | 592,633     | 03/07/2024    | J.P. Morgan      | (12,531)                   | –               |
| JPY   | 648,705,878      | EUR           | 3,814,254   | 03/07/2024    | Rabobank         | (51,096)                   | (0.01)          |
| SEK   | 103,552          | AUD           | 14,830      | 03/07/2024    | HSBC             | (118)                      | –               |
| SEK   | 455,329          | CAD           | 59,146      | 03/07/2024    | J.P. Morgan      | (213)                      | –               |
| SEK   | 63,188           | CHF           | 5,406       | 03/07/2024    | HSBC             | (46)                       | –               |
| SEK   | 429,984          | GBP           | 32,185      | 03/07/2024    | J.P. Morgan      | (75)                       | –               |
| SEK   | 6,843,674        | USD           | 651,121     | 03/07/2024    | Barclays         | (4,537)                    | –               |
| SEK   | 218,922          | USD           | 20,972      | 03/07/2024    | J.P. Morgan      | (279)                      | –               |
| USD   | 1,233,592        | AUD           | 1,857,542   | 03/07/2024    | HSBC             | (6,527)                    | –               |
| USD   | 24,925,295       | EUR           | 23,280,064  | 03/07/2024    | HSBC             | (24,495)                   | (0.01)          |
| USD   | 10,650,322       | EUR           | 9,965,738   | 03/07/2024    | J.P. Morgan      | (28,873)                   | (0.01)          |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(2,434,985)</b>         | <b>(0.51)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(814,678)</b>           | <b>(0.17)</b>   |

### Robeco Global Credits - Short Maturity

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount | Currency | Counterparty | Security Description                          | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|---|---------------|------------------|-----------------|
| 1,700,000      | GBP      | Citigroup    | Pay fixed 3.882% Receive floating SONIA 1 day | 14/11/2027    | 19,835           | –               |

## Schedule of Investments (continued)

|   |           |   |            |                  |               |
|---|-----------|---|------------|------------------|---------------|
| 7,000,000 GBP   | Citigroup | Pay fixed 4.257% Receive floating<br>SONIA 1 day      | 14/11/2024 | 30,031           | 0.01          |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |           |   |            | <b>49,866</b>    | <b>0.01</b>   |
| 8,341,000 CAD   | Citigroup | Pay floating REPO_CORRA 1 day<br>Receive fixed 0.804% | 07/01/2026 | (277,473)        | (0.06)        |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |           |   |            | <b>(277,473)</b> | <b>(0.06)</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |           |   |            | <b>(227,607)</b> | <b>(0.05)</b> |

### Robeco Global Credits - Short Maturity

As at 30 June 2024

#### 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 |   |
|--|----------|--------------|------------------|-------|------------|---|------------------|------------------------|--------------------|---|
| 3,600,000  | USD      | Citigroup    | Weyerhaeuser Co. | 7.13% | 15/07/2023 | Buy                                     | (1.00)%          | 20/12/2024             | (14,358)           | – |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |       |            |   |                  | <b>(14,358)</b>        | <b>–</b>           |   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |       |            |   |                  | <b>(14,358)</b>        | <b>–</b>           |   |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid Bonds As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 2,000,000                  | 2,145,526              | 0.81               |
| BHP Billiton Finance Ltd., Reg. S, FRN 5.625% 22/10/2079                                      | EUR      | 2,858,000                  | 2,864,441              | 1.07               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 2,665,000                  | 2,670,477              | 1.00               |
|   |          |                            | <u>7,680,444</u>       | <u>2.88</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| OMV AG, Reg. S, FRN 2.5% Perpetual  | EUR      | 9,000,000                  | 8,599,575              | 3.23               |
| OMV AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 1,700,000                  | 1,547,955              | 0.58               |
|   |          |                            | <u>10,147,530</u>      | <u>3.81</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 1,120,000                  | 1,128,712              | 0.42               |
|   |          |                            | <u>1,128,712</u>       | <u>0.42</u>        |
| <i>France</i>   |          |                            |                        |                    |
| CNP Assurances SACA, Reg. S 1.25% 27/01/2029  | EUR      | 1,300,000                  | 1,148,294              | 0.43               |
| Danone SA, Reg. S, FRN 1% Perpetual   | EUR      | 4,800,000                  | 4,444,110              | 1.67               |
| Electricite de France SA, Reg. S, FRN 2.875% Perpetual  | EUR      | 600,000                    | 559,261                | 0.21               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 6,200,000                  | 5,405,467              | 2.03               |
| Engie SA, Reg. S, FRN 1.5% Perpetual  | EUR      | 3,100,000                  | 2,741,203              | 1.03               |
| Engie SA, Reg. S, FRN 4.75% Perpetual   | EUR      | 6,000,000                  | 5,970,214              | 2.24               |
| Engie SA, Reg. S, FRN 5.125% 31/12/2164   | EUR      | 4,000,000                  | 3,980,837              | 1.49               |
| Orange SA, Reg. S, FRN 1.75% Perpetual  | EUR      | 900,000                    | 836,901                | 0.31               |
| Orange SA, Reg. S, FRN 1.75% Perpetual  | EUR      | 2,100,000                  | 1,869,302              | 0.70               |
| Orange SA, Reg. S, FRN 5% Perpetual   | EUR      | 2,842,000                  | 2,871,825              | 1.08               |
| Orange SA, Reg. S, FRN 5.375% Perpetual   | EUR      | 800,000                    | 828,036                | 0.31               |
| TotalEnergies SE, Reg. S, FRN 1.625% Perpetual  | EUR      | 3,174,000                  | 2,876,760              | 1.08               |
| TotalEnergies SE, Reg. S, FRN 2% Perpetual  | EUR      | 1,621,000                  | 1,397,114              | 0.53               |
| TotalEnergies SE, Reg. S, FRN 2.125% Perpetual  | EUR      | 1,277,000                  | 1,053,525              | 0.40               |
| TotalEnergies SE, Reg. S, FRN 2.625% Perpetual  | EUR      | 1,109,000                  | 1,092,580              | 0.41               |
| TotalEnergies SE, Reg. S, FRN 3.369% Perpetual  | EUR      | 6,027,000                  | 5,887,655              | 2.21               |
|   |          |                            | <u>42,963,084</u>      | <u>16.13</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 7% 25/09/2083   | EUR      | 2,600,000                  | 2,682,668              | 1.01               |
| Deutsche Bahn Finance GMBH, Reg. S 1.6% Perpetual   | EUR      | 3,200,000                  | 2,773,331              | 1.04               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 0.95% Perpetual                                       | EUR      | 9,300,000                  | 9,057,365              | 3.40               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 1,200,000                  | 1,071,669              | 0.40               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 800,000                    | 805,895                | 0.30               |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| EnBW Energie Baden-Wuerttemberg AG, Reg. S, FRN 5.25%<br>23/01/2084                                       | EUR      | 5,500,000                  | 5,645,274              | 2.12               |
| Merck KGaA, Reg. S, FRN 1.625% 25/06/2079   | EUR      | 4,800,000                  | 4,733,717              | 1.78               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 4.25%<br>26/05/2044                            | EUR      | 2,500,000                  | 2,461,169              | 0.92               |
|   |          |                            | <u>29,231,088</u>      | <u>10.97</u>       |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 1.875% 26/09/2029   | EUR      | 1,405,000                  | 1,264,542              | 0.47               |
| Autostrade per l'Italia SpA, Reg. S 4.25% 28/06/2032  | EUR      | 391,000                    | 385,549                | 0.15               |
| Enel SpA, Reg. S, FRN 1.875% Perpetual  | EUR      | 4,458,000                  | 3,677,850              | 1.38               |
| Eni SpA, Reg. S, FRN 2.75% Perpetual  | EUR      | 2,710,000                  | 2,403,523              | 0.90               |
| Eni SpA, Reg. S, FRN 3.375% Perpetual   | EUR      | 7,610,000                  | 7,042,038              | 2.64               |
|   |          |                            | <u>14,773,502</u>      | <u>5.54</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Achmea BV, Reg. S, FRN 5.625% 02/11/2044  | EUR      | 1,830,000                  | 1,837,472              | 0.69               |
| Alliander NV, Reg. S, FRN 1.625% Perpetual  | EUR      | 2,009,000                  | 1,956,889              | 0.73               |
| Alliander NV, Reg. S, FRN 4.5% Perpetual  | EUR      | 2,733,000                  | 2,747,080              | 1.03               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4.625% Perpetual  | EUR      | 5,800,000                  | 5,683,084              | 2.13               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4.875% Perpetual  | EUR      | 400,000                    | 374,462                | 0.14               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 5,600,000                  | 5,394,794              | 2.03               |
| Iberdrola International BV, Reg. S, FRN 2.25% Perpetual   | EUR      | 1,800,000                  | 1,625,732              | 0.61               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 1,200,000                  | 1,194,904              | 0.45               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 1,040,000                  | 1,050,943              | 0.39               |
| Repsol International Finance BV, Reg. S, FRN 2.5% Perpetual   | EUR      | 8,216,000                  | 7,806,354              | 2.93               |
| Repsol International Finance BV, Reg. S, FRN 3.75% Perpetual  | EUR      | 1,600,000                  | 1,577,556              | 0.59               |
| Volkswagen International Finance NV, Reg. S, FRN 3.5% Perpetual   | EUR      | 1,800,000                  | 1,774,564              | 0.67               |
| Volkswagen International Finance NV, Reg. S, FRN 3.748% Perpetual   | EUR      | 1,700,000                  | 1,616,986              | 0.61               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 7,600,000                  | 7,059,865              | 2.65               |
| Volkswagen International Finance NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 2,300,000                  | 2,117,764              | 0.80               |
|   |          |                            | <u>43,818,449</u>      | <u>16.45</u>       |
| <i>Slovakia</i>   |          |                            |                        |                    |
| SPP-Distribucia A/S, Reg. S 1% 09/06/2031   | EUR      | 8,223,000                  | 6,336,068              | 2.38               |
|   |          |                            | <u>6,336,068</u>       | <u>2.38</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Iberdrola Finanzas SA, Reg. S, FRN 1.575% Perpetual   | EUR      | 900,000                    | 821,172                | 0.31               |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Iberdrola Finanzas SA, Reg. S, FRN 4.871% Perpetual   | EUR      | 6,000,000                  | 6,090,478              | 2.28               |
|   |          |                            | 6,911,650              | 2.59               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Telia Co. AB, Reg. S, FRN 1.375% 11/05/2081   | EUR      | 2,222,000                  | 2,099,484              | 0.79               |
| Telia Co. AB, Reg. S, FRN 4.625% 21/12/2082   | EUR      | 5,000,000                  | 5,002,663              | 1.88               |
|   |          |                            | 7,102,147              | 2.67               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 6,337,000                  | 6,192,199              | 2.33               |
| BP Capital Markets plc, Reg. S, FRN 3.625% Perpetual  | EUR      | 3,283,000                  | 3,143,856              | 1.18               |
| British Telecommunications plc, Reg. S, FRN 5.125% 03/10/2054   | EUR      | 750,000                    | 752,813                | 0.28               |
| HSBC Holdings plc, FRN 4% 31/12/2164  | USD      | 1,000,000                  | 874,434                | 0.33               |
| Lloyds Banking Group plc, Reg. S, FRN 6.625% 02/06/2033   | GBP      | 1,000,000                  | 1,193,373              | 0.45               |
| SSE plc, Reg. S, FRN 3.125% Perpetual   | EUR      | 4,126,000                  | 3,951,208              | 1.48               |
| SSE plc, Reg. S, FRN 4% Perpetual   | EUR      | 4,913,000                  | 4,796,832              | 1.80               |
|   |          |                            | 20,904,715             | 7.85               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Celanese US Holdings LLC 4.777% 19/07/2026  | EUR      | 569,000                    | 576,619                | 0.22               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 800,000                    | 766,010                | 0.29               |
| Southern Co. (The), FRN 1.875% 15/09/2081   | EUR      | 2,272,000                  | 2,020,848              | 0.76               |
| US Treasury 0.375% 15/07/2024   | USD      | 2,899,000                  | 2,699,533              | 1.01               |
| US Treasury 1.75% 31/07/2024  | USD      | 2,773,000                  | 2,579,575              | 0.97               |
| US Treasury 0.375% 15/08/2024   | USD      | 5,143,000                  | 4,768,889              | 1.79               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 787,000                    | 787,509                | 0.29               |
| Warnermedia Holdings, Inc. 4.693% 17/05/2033  | EUR      | 4,881,000                  | 4,851,738              | 1.82               |
|   |          |                            | 19,050,721             | 7.15               |
| Total Bonds   |          |                            | 210,048,110            | 78.84              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 210,048,110            | 78.84              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Enbridge, Inc., FRN 7.2% 27/06/2054   | USD      | 2,454,000                  | 2,304,736              | 0.86               |
| Enbridge, Inc., FRN 7.375% 15/03/2055   | USD      | 4,000,000                  | 3,745,065              | 1.41               |
|   |          |                            | 6,049,801              | 2.27               |



## Schedule of Investments (continued)

### Robeco Corporate Hybrid Bonds

As at 30 June 2024

| 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</i>   |          |                            |                           |                      |
| Dominion Energy, Inc., FRN 6.875% 01/02/2055  | USD      | 7,000,000                  | 6,674,687                 | 2.50                 |
| Duke Energy Corp., FRN 3.25% 15/01/2082   | USD      | 2,493,000                  | 2,088,689                 | 0.78                 |
| Enterprise Products Operating LLC, FRN 5.25% 16/08/2077   | USD      | 5,937,000                  | 5,303,319                 | 1.99                 |
| Enterprise Products Operating LLC, FRN 8.574% 16/08/2077  | USD      | 676,000                    | 628,091                   | 0.24                 |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 6,750,000                  | 6,313,548                 | 2.37                 |
| NextEra Energy Capital Holdings, Inc., FRN 4.8% 01/12/2077  | USD      | 3,063,000                  | 2,636,177                 | 0.99                 |
| Paramount Global, FRN 6.25% 28/02/2057  | USD      | 1,000,000                  | 763,857                   | 0.29                 |
| Sempra, FRN 4.125% 01/04/2052   | USD      | 1,000,000                  | 860,401                   | 0.32                 |
| Sempra, FRN 6.875% 01/10/2054   | USD      | 10,613,000                 | 9,849,910                 | 3.70                 |
| Southern Co. (The), FRN 4% 15/01/2051   | USD      | 1,743,000                  | 1,575,926                 | 0.59                 |
| Stanley Black & Decker, Inc., FRN 4% 15/03/2060   | USD      | 500,000                    | 423,161                   | 0.16                 |
| US Treasury Bill 0% 19/09/2024  | USD      | 5,903,000                  | 5,443,988                 | 2.04                 |
|   |          |                            | <u>42,561,754</u>         | <u>15.97</u>         |
| Total Bonds   |          |                            | <u>48,611,555</u>         | <u>18.24</u>         |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>48,611,555</u>         | <u>18.24</u>         |
| Other transferable securities and money market instruments  |          |                            |                           |                      |
| Bonds   |          |                            |                           |                      |
| <i>United Kingdom</i>   |          |                            |                           |                      |
| Lloyds Banking Group plc, Reg. S, FRN 2.707% 03/12/2035   | GBP      | 1,000,000                  | 960,069                   | 0.36                 |
|   |          |                            | <u>960,069</u>            | <u>0.36</u>          |
| Total Bonds   |          |                            | <u>960,069</u>            | <u>0.36</u>          |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>960,069</u>            | <u>0.36</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>259,619,734</u></b> | <b><u>97.44</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>9,576,798</u></b>   | <b><u>3.59</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(2,768,064)</u></b> | <b><u>(1.03)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>266,428,468</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid Bonds

As at 30 June 2024

#### 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, 30/09/2024                                  | 127                    | USD      | 24,200,395                | 56,743                           | 0.02               |
| US 5 Year Note, 30/09/2024                                  | 187                    | USD      | 18,586,314                | 77,732                           | 0.03               |
| US 10 Year Note, 19/09/2024                                 | 106                    | USD      | 10,863,949                | 4,213                            | –                  |
| Euro-Bund, 06/09/2024                                       | (86)                   | EUR      | (11,319,320)              | 910                              | –                  |
| Long Gilt, 26/09/2024                                       | 24                     | GBP      | 2,761,948                 | 14,030                           | 0.01               |
| US Ultra Bond, 19/09/2024                                   | 6                      | USD      | 697,341                   | 3,827                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>157,455</b>                   | <b>0.06</b>        |
| US 10 Year Ultra Bond, 19/09/2024                           | 15                     | USD      | 1,585,462                 | (219)                            | –                  |
| Euro-Bobl, 06/09/2024                                       | (201)                  | EUR      | (23,404,440)              | (154,960)                        | (0.06)             |
| Euro-Schatz, 06/09/2024                                     | (16)                   | EUR      | (1,691,200)               | (1,010)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(156,189)</b>                 | <b>(0.06)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,266</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 647,474          | GBP           | 547,470     | 03/07/2024    | HSBC             | 1,774                      | –               |
| EUR   | 525,676          | USD           | 563,198     | 03/07/2024    | Barclays         | 206                        | –               |
| EUR   | 2,949,425        | USD           | 3,156,084   | 03/07/2024    | HSBC             | 4,764                      | –               |
| EUR   | 1,090,774        | USD           | 1,165,719   | 03/07/2024    | J.P. Morgan      | 3,146                      | –               |
| GBP   | 4,500,300        | EUR           | 5,274,187   | 03/07/2024    | J.P. Morgan      | 33,585                     | 0.01            |
| USD   | 1,363,746        | EUR           | 1,257,724   | 03/07/2024    | Barclays         | 14,666                     | 0.01            |
| USD   | 967,550          | EUR           | 900,421     | 03/07/2024    | BNP Paribas      | 2,314                      | –               |
| USD   | 4,947,437        | EUR           | 4,605,122   | 03/07/2024    | HSBC             | 10,890                     | 0.01            |
| USD   | 43,316,092       | EUR           | 39,878,464  | 03/07/2024    | Rabobank         | 535,916                    | 0.20            |
| USD   | 68,864           | GBP           | 54,169      | 03/07/2024    | HSBC             | 363                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>607,624</b>             | <b>0.23</b>     |
| EUR   | 8,820,765        | GBP           | 7,530,613   | 03/07/2024    | Barclays         | (61,036)                   | (0.02)          |
| EUR   | 95,291,209       | USD           | 103,357,110 | 03/07/2024    | Barclays         | (1,142,088)                | (0.43)          |
| EUR   | 5,009,261        | USD           | 5,456,786   | 03/07/2024    | BNP Paribas      | (81,979)                   | (0.03)          |
| EUR   | 341,961          | USD           | 367,024     | 03/07/2024    | HSBC             | (476)                      | –               |
| EUR   | 73,089           | USD           | 79,603      | 03/07/2024    | J.P. Morgan      | (1,182)                    | –               |
| GBP   | 514,079          | EUR           | 606,387     | 03/07/2024    | Barclays         | (69)                       | –               |
| GBP   | 18,034           | EUR           | 21,318      | 03/07/2024    | J.P. Morgan      | (48)                       | –               |
| GBP   | 1,428,696        | EUR           | 1,698,247   | 03/07/2024    | Societe Generale | (13,206)                   | (0.01)          |
| GBP   | 3,446            | USD           | 4,357       | 03/07/2024    | Barclays         | –                          | –               |
| USD   | 38,425           | EUR           | 35,900      | 03/07/2024    | Barclays         | (49)                       | –               |
| USD   | 1,281,963        | EUR           | 1,199,856   | 03/07/2024    | J.P. Morgan      | (3,770)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(1,303,903)</b>         | <b>(0.49)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(696,279)</b>           | <b>(0.26)</b>   |

### Robeco Corporate Hybrid Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                          | Maturity Date | Market Value EUR | % of Net Assets  |               |
|---|----------|--------------|---|---------------|------------------|------------------|---------------|
| 2,109,000   | GBP      | Citigroup    | Pay floating SONIA 1 day Receive fixed 0.997% | 11/11/2026    | (187,297)        | (0.07)           |               |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |               |                  | <b>(187,297)</b> | <b>(0.07)</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |               |                  | <b>(187,297)</b> | <b>(0.07)</b> |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 3.75% 01/07/2074  | EUR      | 24,000                     | 24,000                 | 0.78               |
| ProGroup AG, Reg. S 5.375% 15/04/2031   | EUR      | 9,000                      | 8,924                  | 0.29               |
|   |          |                            | <u>32,924</u>          | <u>1.07</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp. 6.65% 15/01/2028   | USD      | 41,000                     | 38,396                 | 1.25               |
|   |          |                            | <u>38,396</u>          | <u>1.25</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Clariant AG, Reg. S 2.125% 17/10/2024   | CHF      | 20,000                     | 20,780                 | 0.67               |
|   |          |                            | <u>20,780</u>          | <u>0.67</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Co-Operative Group Ltd., Reg. S 11% 22/12/2025  | GBP      | 14,000                     | 17,456                 | 0.57               |
|   |          |                            | <u>17,456</u>          | <u>0.57</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AECOM 5.125% 15/03/2027   | USD      | 18,000                     | 16,490                 | 0.54               |
| Ashland, Inc. 6.875% 15/05/2043   | USD      | 4,000                      | 3,815                  | 0.12               |
| ATI, Inc. 5.125% 01/10/2031   | USD      | 22,000                     | 18,948                 | 0.61               |
| Ball Corp. 4.875% 15/03/2026  | USD      | 27,000                     | 24,789                 | 0.80               |
| Ball Corp. 3.125% 15/09/2031  | USD      | 4,000                      | 3,157                  | 0.10               |
| Bath & Body Works, Inc. 6.875% 01/11/2035   | USD      | 27,000                     | 25,404                 | 0.82               |
| Carpenter Technology Corp. 7.625% 15/03/2030  | USD      | 18,000                     | 17,277                 | 0.56               |
| Commercial Metals Co. 4.375% 15/03/2032   | USD      | 14,000                     | 11,784                 | 0.38               |
| Crown Americas LLC 4.25% 30/09/2026   | USD      | 27,000                     | 24,292                 | 0.79               |
| Elanco Animal Health, Inc. 6.65% 28/08/2028   | USD      | 19,000                     | 17,950                 | 0.58               |
| Encompass Health Corp. 4.75% 01/02/2030   | USD      | 24,000                     | 20,947                 | 0.68               |
| KB Home 6.875% 15/06/2027   | USD      | 18,000                     | 17,140                 | 0.56               |
| Kohl's Corp. 4.625% 01/05/2031  | USD      | 24,000                     | 18,732                 | 0.61               |
| Murphy Oil Corp. 7.05% 01/05/2029   | USD      | 19,000                     | 18,343                 | 0.60               |
| Nordstrom, Inc. 6.95% 15/03/2028  | USD      | 22,000                     | 20,678                 | 0.67               |
| Service Corp. International 7.5% 01/04/2027   | USD      | 23,000                     | 22,211                 | 0.72               |
| Steelcase, Inc. 5.125% 18/01/2029   | USD      | 19,000                     | 16,831                 | 0.55               |
| Tenet Healthcare Corp. 6.875% 15/11/2031  | USD      | 41,000                     | 40,305                 | 1.31               |
| TransDigm, Inc. 4.875% 01/05/2029   | USD      | 31,000                     | 27,100                 | 0.88               |
| Tri Pointe Homes, Inc. 5.25% 01/06/2027   | USD      | 19,000                     | 17,296                 | 0.56               |
| Twilio, Inc. 3.625% 15/03/2029  | USD      | 22,000                     | 18,508                 | 0.60               |
| Under Armour, Inc. 3.25% 15/06/2026   | USD      | 19,000                     | 16,830                 | 0.55               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 31,000                     | 28,012                 | 0.91               |
| United States Cellular Corp. 6.7% 15/12/2033  | USD      | 22,000                     | 21,859                 | 0.71               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 468,698                | 15.21              |
| Total Bonds   |          |                            | 578,254                | 18.77              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 578,254                | 18.77              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 13,000                     | 11,582                 | 0.38               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 5,000                      | 4,170                  | 0.13               |
|   |          |                            | 15,752                 | 0.51               |
| <i>Canada</i>   |          |                            |                        |                    |
| Air Canada, Reg. S 3.875% 15/08/2026  | USD      | 17,000                     | 15,096                 | 0.49               |
| Algonquin Power & Utilities Corp., FRN 4.75% 18/01/2082   | USD      | 21,000                     | 17,915                 | 0.58               |
| AtkinsRealis Group, Inc. 7% 12/06/2026  | CAD      | 22,000                     | 15,503                 | 0.50               |
| Cogeco Communications, Inc. 6.125% 27/02/2029   | CAD      | 23,000                     | 15,771                 | 0.51               |
| Emera, Inc., FRN 6.75% 15/06/2076   | USD      | 17,000                     | 15,765                 | 0.51               |
| GFL Environmental, Inc., 144A 4% 01/08/2028   | USD      | 29,000                     | 25,092                 | 0.82               |
| International Petroleum Corp., Reg. S, 144A 7.25% 01/02/2027  | USD      | 18,000                     | 16,450                 | 0.53               |
| Keyera Corp., FRN 6.875% 13/06/2079   | CAD      | 23,000                     | 15,632                 | 0.51               |
| Methanex Corp. 5.125% 15/10/2027  | USD      | 22,000                     | 19,796                 | 0.64               |
| Parkland Corp. 6% 23/06/2028  | CAD      | 25,000                     | 16,918                 | 0.55               |
| Pembina Pipeline Corp., FRN 4.8% 25/01/2081   | CAD      | 26,000                     | 15,873                 | 0.52               |
|   |          |                            | 189,811                | 6.16               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Seagate HDD Cayman 3.125% 15/07/2029  | USD      | 30,000                     | 23,858                 | 0.78               |
| Transocean Aquila Ltd., 144A 8% 30/09/2028  | USD      | 28,000                     | 26,562                 | 0.86               |
|   |          |                            | 50,420                 | 1.64               |
| <i>Liberia</i>  |          |                            |                        |                    |
| Royal Caribbean Cruises Ltd., 144A 4.25% 01/07/2026   | USD      | 35,000                     | 31,606                 | 1.03               |
|   |          |                            | 31,606                 | 1.03               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Vodafone Group plc, FRN 3.25% 04/06/2081  | USD      | 38,000                     | 33,259                 | 1.08               |
| Vodafone Group plc, FRN 5.125% 04/06/2081   | USD      | 1,000                      | 689                    | 0.02               |
|   |          |                            | 33,948                 | 1.10               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

| 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</i>   |          |                            |                        |                    |
| Advanced Drainage Systems, Inc., 144A 5% 30/09/2027   | USD      | 19,000                     | 17,344                 | 0.56               |
| Advantage Sales & Marketing, Inc., 144A 6.5% 15/11/2028   | USD      | 21,000                     | 17,737                 | 0.58               |
| Antero Midstream Partners LP, 144A 5.75% 15/01/2028   | USD      | 24,000                     | 22,039                 | 0.72               |
| APi Group DE, Inc., 144A 4.125% 15/07/2029  | USD      | 20,000                     | 16,979                 | 0.55               |
| Aramark Services, Inc., 144A 5% 01/02/2028  | USD      | 20,000                     | 18,037                 | 0.59               |
| Arcosa, Inc., 144A 4.375% 15/04/2029  | USD      | 20,000                     | 17,308                 | 0.56               |
| ASGN, Inc., 144A 4.625% 15/05/2028  | USD      | 20,000                     | 17,614                 | 0.57               |
| Ashland, Inc., 144A 3.375% 01/09/2031   | USD      | 18,000                     | 14,156                 | 0.46               |
| Avantor Funding, Inc., 144A 4.625% 15/07/2028   | USD      | 24,000                     | 21,307                 | 0.69               |
| Beacon Roofing Supply, Inc., 144A 4.125% 15/05/2029   | USD      | 22,000                     | 18,751                 | 0.61               |
| Beasley Mezzanine Holdings LLC, 144A 8.625% 01/02/2026  | USD      | 63,000                     | 34,757                 | 1.13               |
| BellRing Brands, Inc., 144A 7% 15/03/2030   | USD      | 19,000                     | 18,155                 | 0.59               |
| Belo Corp. 7.25% 15/09/2027   | USD      | 23,000                     | 21,575                 | 0.70               |
| Block, Inc. 3.5% 01/06/2031   | USD      | 25,000                     | 20,141                 | 0.65               |
| BWX Technologies, Inc., 144A 4.125% 30/06/2028  | USD      | 13,000                     | 11,304                 | 0.37               |
| BWX Technologies, Inc., 144A 4.125% 15/04/2029  | USD      | 6,000                      | 5,164                  | 0.17               |
| Cable One, Inc., 144A 4% 15/11/2030   | USD      | 25,000                     | 17,401                 | 0.57               |
| CCO Holdings LLC, 144A 5.375% 01/06/2029  | USD      | 56,000                     | 47,529                 | 1.54               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 20,000                     | 16,163                 | 0.52               |
| Central Garden & Pet Co. 5.125% 01/02/2028  | USD      | 19,000                     | 17,239                 | 0.56               |
| Charles River Laboratories International, Inc., 144A 4% 15/03/2031                                    | USD      | 23,000                     | 19,197                 | 0.62               |
| Clean Harbors, Inc., 144A 4.875% 15/07/2027   | USD      | 20,000                     | 18,067                 | 0.59               |
| CNX Resources Corp., 144A 6% 15/01/2029   | USD      | 21,000                     | 19,215                 | 0.62               |
| Coherent Corp., 144A 5% 15/12/2029  | USD      | 20,000                     | 17,669                 | 0.57               |
| Community Health Systems, Inc., 144A 6.125% 01/04/2030  | USD      | 38,000                     | 24,733                 | 0.80               |
| Comstock Resources, Inc., 144A 6.75% 01/03/2029   | USD      | 23,000                     | 20,652                 | 0.67               |
| Consensus Cloud Solutions, Inc., 144A 6.5% 15/10/2028   | USD      | 21,000                     | 18,293                 | 0.59               |
| Cornerstone Building Brands, Inc., 144A 6.125% 15/01/2029   | USD      | 23,000                     | 17,646                 | 0.57               |
| Crocs, Inc., 144A 4.25% 15/03/2029  | USD      | 20,000                     | 17,017                 | 0.55               |
| CrowdStrike Holdings, Inc. 3% 15/02/2029  | USD      | 20,000                     | 16,810                 | 0.55               |
| CVR Energy, Inc., 144A 5.75% 15/02/2028   | USD      | 21,000                     | 18,211                 | 0.59               |
| DaVita, Inc., 144A 4.625% 01/06/2030  | USD      | 28,000                     | 23,641                 | 0.77               |
| Domtar Corp., 144A 6.75% 01/10/2028   | USD      | 21,000                     | 17,479                 | 0.57               |
| DT Midstream, Inc., 144A 4.125% 15/06/2029  | USD      | 23,000                     | 19,841                 | 0.64               |
| Dycom Industries, Inc., 144A 4.5% 15/04/2029  | USD      | 19,000                     | 16,601                 | 0.54               |
| Element Solutions, Inc., 144A 3.875% 01/09/2028   | USD      | 21,000                     | 18,021                 | 0.59               |
| Embeckta Corp., 144A 6.75% 15/02/2030   | USD      | 20,000                     | 16,340                 | 0.53               |
| Energizer Holdings, Inc., 144A 4.75% 15/06/2028   | USD      | 23,000                     | 20,097                 | 0.65               |
| EnerSys, 144A 4.375% 15/12/2027   | USD      | 19,000                     | 16,800                 | 0.55               |
| Entegris, Inc., 144A 3.625% 01/05/2029  | USD      | 23,000                     | 19,320                 | 0.63               |
| Fair Isaac Corp., 144A 4% 15/06/2028  | USD      | 20,000                     | 17,452                 | 0.57               |
| FTAI Infra Escrow Holdings LLC, 144A 10.5% 01/06/2027   | USD      | 17,000                     | 16,794                 | 0.55               |
| Gap, Inc. (The), 144A 3.625% 01/10/2029   | USD      | 24,000                     | 19,365                 | 0.63               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Gen Digital, Inc., 144A 6.75% 30/09/2027  | USD      | 20,000                     | 18,879                 | 0.61               |
| Goodyear Tire & Rubber Co. (The) 7% 15/03/2028  | USD      | 28,000                     | 26,505                 | 0.86               |
| Gray Television, Inc., 144A 4.75% 15/10/2030  | USD      | 43,000                     | 24,069                 | 0.78               |
| Great Lakes Dredge & Dock Corp., 144A 5.25% 01/06/2029  | USD      | 3,000                      | 2,493                  | 0.08               |
| Gulfport Energy Corp. 8% 17/05/2026   | USD      | 18,000                     | 16,997                 | 0.55               |
| Hanesbrands, Inc., 144A 9% 15/02/2031   | USD      | 20,000                     | 19,555                 | 0.63               |
| HealthEquity, Inc., 144A 4.5% 01/10/2029  | USD      | 20,000                     | 17,433                 | 0.57               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 35,000                     | 29,933                 | 0.97               |
| HLF Financing Sarl LLC, 144A 12.25% 15/04/2029  | USD      | 13,000                     | 12,077                 | 0.39               |
| HLF Financing Sarl LLC, 144A 4.875% 01/06/2029  | USD      | 10,000                     | 6,459                  | 0.21               |
| Hologic, Inc., 144A 4.625% 01/02/2028   | USD      | 21,000                     | 18,768                 | 0.61               |
| Installed Building Products, Inc., 144A 5.75% 01/02/2028  | USD      | 18,000                     | 16,427                 | 0.53               |
| Iron Mountain, Inc., REIT, 144A 5.25% 15/03/2028  | USD      | 36,000                     | 32,514                 | 1.06               |
| Kaiser Aluminum Corp., 144A 4.625% 01/03/2028   | USD      | 20,000                     | 17,454                 | 0.57               |
| KBR, Inc., 144A 4.75% 30/09/2028  | USD      | 18,000                     | 15,721                 | 0.51               |
| Lamar Media Corp. 3.625% 15/01/2031   | USD      | 25,000                     | 20,493                 | 0.67               |
| M/I Homes, Inc. 3.95% 15/02/2030  | USD      | 21,000                     | 17,440                 | 0.57               |
| Macy's Retail Holdings LLC, 144A 5.875% 15/03/2030  | USD      | 23,000                     | 20,541                 | 0.67               |
| Marriott Ownership Resorts, Inc. 4.75% 15/01/2028   | USD      | 11,000                     | 9,685                  | 0.31               |
| Match Group Holdings II LLC, 144A 5.625% 15/02/2029   | USD      | 23,000                     | 20,621                 | 0.67               |
| Mativ Holdings, Inc., 144A 6.875% 01/10/2026  | USD      | 18,000                     | 16,699                 | 0.54               |
| Mercer International, Inc., 144A 12.875% 01/10/2028   | USD      | 18,000                     | 18,081                 | 0.59               |
| Minerals Technologies, Inc., 144A 5% 01/07/2028   | USD      | 18,000                     | 15,938                 | 0.52               |
| Murphy Oil USA, Inc., 144A 3.75% 15/02/2031   | USD      | 23,000                     | 18,909                 | 0.61               |
| NCR Voyix Corp., 144A 5% 01/10/2028   | USD      | 23,000                     | 20,275                 | 0.66               |
| Newell Brands, Inc. 6.875% 01/04/2036   | USD      | 29,000                     | 24,244                 | 0.79               |
| Nexstar Media, Inc., 144A 5.625% 15/07/2027   | USD      | 24,000                     | 21,268                 | 0.69               |
| NRG Energy, Inc., FRN, 144A 10.25% Perpetual  | USD      | 22,000                     | 22,429                 | 0.73               |
| Oceaneering International, Inc. 6% 01/02/2028   | USD      | 5,000                      | 4,598                  | 0.15               |
| ON Semiconductor Corp., 144A 3.875% 01/09/2028  | USD      | 19,000                     | 16,339                 | 0.53               |
| Option Care Health, Inc., 144A 4.375% 31/10/2029  | USD      | 20,000                     | 17,140                 | 0.56               |
| Paramount Global, FRN 6.25% 28/02/2057  | USD      | 23,000                     | 17,569                 | 0.57               |
| Patrick Industries, Inc., 144A 4.75% 01/05/2029   | USD      | 20,000                     | 17,228                 | 0.56               |
| Pediatrics Medical Group, Inc., 144A 5.375% 15/02/2030  | USD      | 21,000                     | 17,331                 | 0.56               |
| Pitney Bowes, Inc., 144A 6.875% 15/03/2027  | USD      | 20,000                     | 17,632                 | 0.57               |
| Playtika Holding Corp., 144A 4.25% 15/03/2029   | USD      | 21,000                     | 17,261                 | 0.56               |
| Post Holdings, Inc., 144A 5.5% 15/12/2029   | USD      | 30,000                     | 26,985                 | 0.88               |
| PTC, Inc., 144A 4% 15/02/2028   | USD      | 20,000                     | 17,576                 | 0.57               |
| QVC, Inc. 4.75% 15/02/2027  | USD      | 24,000                     | 18,911                 | 0.61               |
| Resideo Funding, Inc., 144A 4% 01/09/2029   | USD      | 20,000                     | 16,557                 | 0.54               |
| RingCentral, Inc., 144A 8.5% 15/08/2030   | USD      | 17,000                     | 16,562                 | 0.54               |
| Rockies Express Pipeline LLC, 144A 3.6% 15/05/2025  | USD      | 22,000                     | 20,051                 | 0.65               |
| SBA Communications Corp., REIT 3.875% 15/02/2027  | USD      | 24,000                     | 21,342                 | 0.69               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Scotts Miracle-Gro Co. (The) 4.375% 01/02/2032  | USD      | 22,000                     | 17,676                 | 0.57               |
| Sealed Air Corp., 144A 4% 01/12/2027  | USD      | 24,000                     | 21,052                 | 0.68               |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 3,000                      | 2,885                  | 0.09               |
| Teleflex, Inc., 144A 4.25% 01/06/2028   | USD      | 20,000                     | 17,578                 | 0.57               |
| Tempur Sealy International, Inc., 144A 4% 15/04/2029  | USD      | 23,000                     | 19,380                 | 0.63               |
| Tenet Healthcare Corp. 4.625% 15/06/2028  | USD      | 2,000                      | 1,775                  | 0.06               |
| Thor Industries, Inc., 144A 4% 15/10/2029   | USD      | 21,000                     | 17,305                 | 0.56               |
| TopBuild Corp., 144A 3.625% 15/03/2029  | USD      | 20,000                     | 16,837                 | 0.55               |
| Travel + Leisure Co., 144A 6.625% 31/07/2026  | USD      | 22,000                     | 20,683                 | 0.67               |
| Trinity Industries, Inc., 144A 7.75% 15/07/2028   | USD      | 17,000                     | 16,409                 | 0.53               |
| Tronox, Inc., 144A 4.625% 15/03/2029  | USD      | 21,000                     | 17,711                 | 0.58               |
| Tutor Perini Corp., 144A 11.875% 30/04/2029   | USD      | 18,000                     | 18,043                 | 0.59               |
| Univision Communications, Inc., 144A 6.625% 01/06/2027  | USD      | 29,000                     | 25,944                 | 0.84               |
| Upbound Group, Inc., 144A 6.375% 15/02/2029   | USD      | 19,000                     | 17,022                 | 0.55               |
| Varex Imaging Corp., 144A 7.875% 15/10/2027   | USD      | 18,000                     | 17,044                 | 0.55               |
| Viavi Solutions, Inc., 144A 3.75% 01/10/2029  | USD      | 22,000                     | 17,361                 | 0.56               |
| Victoria's Secret & Co., 144A 4.625% 15/07/2029   | USD      | 21,000                     | 16,247                 | 0.53               |
| Vistra Corp., FRN, 144A 7% Perpetual  | USD      | 18,000                     | 16,638                 | 0.54               |
| Warrior Met Coal, Inc., 144A 7.875% 01/12/2028  | USD      | 17,000                     | 16,146                 | 0.52               |
| Wolverine World Wide, Inc., 144A 4% 15/08/2029  | USD      | 22,000                     | 17,155                 | 0.56               |
| Wyndham Hotels & Resorts, Inc., 144A 4.375% 15/08/2028  | USD      | 20,000                     | 17,369                 | 0.56               |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 23,000                     | 18,474                 | 0.60               |
| Yum! Brands, Inc., 144A 4.75% 15/01/2030  | USD      | 29,000                     | 25,762                 | 0.84               |
|   |          |                            | 1,997,446              | 64.85              |
| Total Bonds   |          |                            | 2,318,983              | 75.29              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 2,318,983              | 75.29              |
| <b>Total Investments</b>  |          |                            | <b>2,897,237</b>       | <b>94.06</b>       |
| <b>Cash</b>   |          |                            | <b>135,907</b>         | <b>4.41</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>47,186</b>          | <b>1.53</b>        |
| <b>Total net assets</b>   |          |                            | <b>3,080,330</b>       | <b>100.00</b>      |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

#### 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, 06/09/2024                                       | 2                      | EUR      | 232,880                   | 2,040                            | 0.07               |
| Euro-Schatz, 06/09/2024                                     | 3                      | EUR      | 317,100                   | 1,340                            | 0.04               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>3,380</b>                     | <b>0.11</b>        |
| US 5 Year Note, 30/09/2024                                  | (3)                    | USD      | (298,176)                 | (124)                            | –                  |
| Canada 5 Year Bond, 18/09/2024                              | (1)                    | CAD      | (75,607)                  | (546)                            | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(670)</b>                     | <b>(0.02)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>2,710</b>                     | <b>0.09</b>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| CAD   | 15,650           | EUR           | 10,568      | 03/07/2024    | HSBC             | 103                        | –               |
| CHF   | 15,306           | EUR           | 15,680      | 03/07/2024    | HSBC             | 214                        | 0.01            |
| EUR   | 205              | GBP           | 174         | 03/07/2024    | Barclays         | –                          | –               |
| EUR   | 4,950            | USD           | 5,303       | 03/07/2024    | Barclays         | 2                          | –               |
| EUR   | 4,983            | USD           | 5,338       | 03/07/2024    | BNP Paribas      | 3                          | –               |
| EUR   | 90,857           | USD           | 97,080      | 03/07/2024    | J.P. Morgan      | 280                        | 0.01            |
| GBP   | 16,750           | EUR           | 19,614      | 03/07/2024    | HSBC             | 141                        | –               |
| GBP   | 28,671           | EUR           | 33,602      | 03/07/2024    | J.P. Morgan      | 214                        | 0.01            |
| USD   | 9,971            | CAD           | 13,632      | 03/07/2024    | BNP Paribas      | 8                          | –               |
| USD   | 27,401           | EUR           | 25,265      | 03/07/2024    | Barclays         | 301                        | 0.01            |
| USD   | 75,874           | EUR           | 69,927      | 03/07/2024    | HSBC             | 864                        | 0.03            |
| USD   | 69,614           | EUR           | 64,890      | 03/07/2024    | J.P. Morgan      | 61                         | –               |
| USD   | 71,990           | EUR           | 67,069      | 03/07/2024    | Societe Generale | 98                         | –               |
| USD   | 237              | GBP           | 187         | 03/07/2024    | Barclays         | –                          | –               |
| USD   | 3,151            | GBP           | 2,479       | 03/07/2024    | HSBC             | 17                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>2,306</b>               | <b>0.07</b>     |
| CAD   | 40,981           | EUR           | 27,975      | 03/07/2024    | Barclays         | (31)                       | –               |
| EUR   | 109,805          | CAD           | 162,780     | 03/07/2024    | HSBC             | (1,189)                    | (0.04)          |
| EUR   | 36,182           | CHF           | 35,380      | 03/07/2024    | Rabobank         | (557)                      | (0.02)          |
| EUR   | 35,287           | GBP           | 30,126      | 03/07/2024    | Barclays         | (244)                      | (0.01)          |
| EUR   | 1,440,450        | USD           | 1,562,631   | 03/07/2024    | Barclays         | (17,501)                   | (0.57)          |
| EUR   | 3,274            | USD           | 3,567       | 03/07/2024    | BNP Paribas      | (54)                       | –               |
| EUR   | 523,408          | USD           | 566,746     | 03/07/2024    | J.P. Morgan      | (5,371)                    | (0.17)          |
| USD   | 56,889           | EUR           | 53,078      | 03/07/2024    | HSBC             | –                          | –               |
| USD   | 97,929           | EUR           | 91,647      | 03/07/2024    | J.P. Morgan      | (278)                      | (0.01)          |
| USD   | 91,912           | EUR           | 85,906      | 03/07/2024    | Societe Generale | (151)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(25,376)</b>            | <b>(0.82)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(23,070)</b>            | <b>(0.75)</b>   |

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount | Currency | Counterparty | Reference Entity              | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|-------------------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 253,000        | USD      | Citigroup    | CDX.NA.HY.42-V1               | Sell     | 5.00%                         | 20/06/2029    | 14,832           | 0.48            |
| 57,000         | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.41-V1 | Sell     | 5.00%                         | 20/06/2029    | 4,221            | 0.14            |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2024

#### Credit Default Swap Contracts (continued)

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity | Buy/Sell | Market           |              |
|--|----------|--------------|------------------|----------|------------------|--------------|
|  |          |              |                  |          | Maturity<br>Date | Value<br>EUR |
| Total Market Value on Credit Default Swap Contracts - Assets |          |              |                  |          | 19,053           | 0.62         |
| Net Market Value on Credit Default Swap Contracts - Assets   |          |              |                  |          | 19,053           | 0.62         |

## Schedule of Investments (continued)

### Robeco SDG Credit Income As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 8,374,000                  | 9,627,870              | 0.68               |
|   |          |                            | <u>9,627,870</u>       | <u>0.68</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 1,100,000                  | 1,112,878              | 0.08               |
| Erste Group Bank AG, Reg. S, FRN 4.25% Perpetual  | EUR      | 14,000,000                 | 13,543,253             | 0.96               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 7,600,000                  | 8,112,560              | 0.58               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 1,300,000                  | 1,161,744              | 0.08               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 2,224,000                  | 2,222,221              | 0.16               |
| Suzano Austria GmbH 5% 15/01/2030   | USD      | 5,910,000                  | 5,587,314              | 0.40               |
|   |          |                            | <u>31,739,970</u>      | <u>2.26</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 3,000,000                  | 3,306,853              | 0.23               |
| Crelan SA, Reg. S, FRN 6% 28/02/2030  | EUR      | 5,000,000                  | 5,696,467              | 0.41               |
| Crelan SA, Reg. S, FRN 5.375% 30/04/2035  | EUR      | 1,300,000                  | 1,409,520              | 0.10               |
| KBC Group NV, Reg. S, FRN 6.151% 19/03/2034   | GBP      | 4,000,000                  | 5,058,333              | 0.36               |
|   |          |                            | <u>15,471,173</u>      | <u>1.10</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., FRN 5.5% 11/04/2048   | USD      | 4,020,000                  | 3,870,500              | 0.27               |
|   |          |                            | <u>3,870,500</u>       | <u>0.27</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 3.25% 30/09/2026   | USD      | 4,115,000                  | 3,906,678              | 0.28               |
|   |          |                            | <u>3,906,678</u>       | <u>0.28</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| IHS Holding Ltd., Reg. S 5.625% 29/11/2026  | USD      | 2,500,000                  | 2,372,656              | 0.17               |
| IHS Holding Ltd., Reg. S 6.25% 29/11/2028   | USD      | 5,250,000                  | 4,682,344              | 0.33               |
|   |          |                            | <u>7,055,000</u>       | <u>0.50</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 5,400,000                  | 5,226,187              | 0.37               |
|   |          |                            | <u>5,226,187</u>       | <u>0.37</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.943% 29/06/2027   | EUR      | 2,400,000                  | 2,646,073              | 0.19               |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 6,000,000                  | 6,525,993              | 0.46               |
| EP Infrastructure A/S, Reg. S 1.698% 30/07/2026   | EUR      | 3,790,000                  | 3,743,355              | 0.27               |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>Czech Republic (continued)</i>   |          |                            |                        |                    |
| EP Infrastructure A/S, Reg. S 2.045% 09/10/2028   | EUR      | 8,000,000                  | 7,447,891              | 0.53               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 2,100,000                  | 2,024,415              | 0.14               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 4,300,000                  | 4,597,004              | 0.33               |
|   |          |                            | <u>26,984,731</u>      | <u>1.92</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Jyske Bank A/S, Reg. S, FRN 4.125% 06/09/2030   | EUR      | 5,066,000                  | 5,455,893              | 0.39               |
|   |          |                            | <u>5,455,893</u>       | <u>0.39</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 3,100,000                  | 3,299,986              | 0.23               |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 1,600,000                  | 1,859,113              | 0.13               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.875% 18/06/2029   | EUR      | 4,400,000                  | 4,254,374              | 0.30               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                                   | EUR      | 5,000,000                  | 5,284,285              | 0.38               |
| BNP Paribas SA, Reg. S, FRN 6.875% Perpetual  | EUR      | 3,400,000                  | 3,714,941              | 0.26               |
| BPCE SA, Reg. S, FRN 1.5% 13/01/2042  | EUR      | 4,200,000                  | 4,145,235              | 0.30               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 9,300,000                  | 9,996,845              | 0.71               |
| Credit Agricole SA, Reg. S, FRN 7.5% Perpetual  | GBP      | 2,530,000                  | 3,166,180              | 0.23               |
| Credit Mutuel Home Loan SFH SA, Reg. S 3.125% 22/02/2033  | EUR      | 7,300,000                  | 7,755,798              | 0.55               |
| Crown European Holdings SA, Reg. S 4.75% 15/03/2029   | EUR      | 8,004,000                  | 8,676,441              | 0.62               |
| Electricite de France SA, Reg. S, FRN 2.875% Perpetual  | EUR      | 5,000,000                  | 4,994,896              | 0.36               |
| Electricite de France SA, Reg. S, FRN 3% Perpetual  | EUR      | 4,200,000                  | 4,129,389              | 0.29               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 3,000,000                  | 3,586,935              | 0.26               |
| Engie SA, Reg. S, FRN 4.75% Perpetual   | EUR      | 10,000,000                 | 10,664,295             | 0.76               |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 2,488,000                  | 2,500,718              | 0.18               |
| Forvia SE, Reg. S 3.75% 15/06/2028  | EUR      | 2,565,000                  | 2,646,031              | 0.19               |
| Forvia SE, Reg. S 2.375% 15/06/2029   | EUR      | 1,282,000                  | 1,233,405              | 0.09               |
| Forvia SE, Reg. S 5.125% 15/06/2029   | EUR      | 3,375,000                  | 3,620,453              | 0.26               |
| La Mondiale SAM, Reg. S, FRN 4.8% 18/01/2048  | USD      | 3,500,000                  | 3,245,908              | 0.23               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 5,900,000                  | 6,316,119              | 0.45               |
| Societe Generale SFH SA, Reg. S 3.125% 24/02/2032   | EUR      | 7,300,000                  | 7,781,927              | 0.55               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 4,300,000                  | 4,516,809              | 0.32               |
|   |          |                            | <u>107,390,083</u>     | <u>7.65</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.5% Perpetual  | USD      | 15,800,000                 | 14,702,181             | 1.05               |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 19,832,000                 | 21,045,369             | 1.50               |
| Commerzbank AG, Reg. S, FRN 4% 05/12/2030   | EUR      | 5,700,000                  | 6,051,614              | 0.43               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 6,600,000                  | 7,004,337              | 0.50               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 2,700,000                  | 2,931,004              | 0.21               |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 9,000,000                  | 8,614,207              | 0.61               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 2,400,000                  | 2,591,153              | 0.19               |
| Deutsche Bank AG, Reg. S, FRN 10% Perpetual   | EUR      | 2,400,000                  | 2,765,644              | 0.20               |
| Fresenius SE & Co. KGaA, Reg. S 5% 28/11/2029   | EUR      | 6,500,000                  | 7,333,709              | 0.52               |
| Schaeffler AG, Reg. S 4.5% 28/03/2030   | EUR      | 9,600,000                  | 10,164,296             | 0.72               |
| ZF Finance GmbH, Reg. S 2.25% 03/05/2028  | EUR      | 2,900,000                  | 2,852,711              | 0.20               |
|   |          |                            | <u>86,056,225</u>      | <u>6.13</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 6,315,000                  | 7,308,977              | 0.52               |
| Alpha Bank SA, Reg. S, FRN 5% 12/05/2030  | EUR      | 3,408,000                  | 3,659,704              | 0.26               |
| Alpha Services and Holdings SA, Reg. S 5.5% 11/06/2031  | EUR      | 3,200,000                  | 3,399,995              | 0.24               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 6,454,000                  | 7,051,194              | 0.50               |
| National Bank of Greece SA, Reg. S, FRN 8% 03/01/2034   | EUR      | 6,295,000                  | 7,437,460              | 0.53               |
| National Bank of Greece SA, Reg. S, FRN 5.875% 28/06/2035   | EUR      | 3,815,000                  | 4,125,537              | 0.30               |
|   |          |                            | <u>32,982,867</u>      | <u>2.35</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.831% 27/01/2028   | USD      | 7,092,000                  | 7,151,839              | 0.51               |
|   |          |                            | <u>7,151,839</u>       | <u>0.51</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 7.35% 04/03/2026  | EUR      | 3,650,000                  | 3,964,972              | 0.28               |
| OTP Bank Nyrt., Reg. S, FRN 5% 31/01/2029   | EUR      | 3,120,000                  | 3,350,815              | 0.24               |
| OTP Bank Nyrt., Reg. S, FRN 8.75% 15/05/2033  | USD      | 3,700,000                  | 3,872,281              | 0.28               |
|   |          |                            | <u>11,188,068</u>      | <u>0.80</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 8,236,875                  | 6,640,980              | 0.47               |
| JSW Steel Ltd., Reg. S 3.95% 05/04/2027   | USD      | 1,100,000                  | 1,029,188              | 0.08               |
|   |          |                            | <u>7,670,168</u>       | <u>0.55</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 4.625% 20/05/2035  | EUR      | 4,965,000                  | 5,278,839              | 0.38               |
| AIB Group plc, Reg. S, FRN 6.25% Perpetual  | EUR      | 8,421,000                  | 9,024,467              | 0.64               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 3,982,000                  | 4,240,408              | 0.30               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 6,318,000                  | 8,245,091              | 0.59               |
| Bank of Ireland Group plc, Reg. S, FRN 6% Perpetual   | EUR      | 3,000,000                  | 3,203,732              | 0.23               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 7,000,000                  | 7,904,190              | 0.56               |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>Ireland (continued)</i>  |          |                            |                        |                    |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 3,556,000                  | 4,100,859              | 0.29               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 7.875% Perpetual  | EUR      | 3,000,000                  | 3,239,364              | 0.23               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 01/10/2045   | USD      | 3,285,000                  | 3,184,947              | 0.23               |
|   |          |                            | <u>48,421,897</u>      | <u>3.45</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028   | EUR      | 9,060,000                  | 8,935,554              | 0.64               |
| Banco BPM SpA, Reg. S 6% 13/09/2026   | EUR      | 2,562,000                  | 2,861,707              | 0.20               |
| Banco BPM SpA, Reg. S 4.625% 29/11/2027   | EUR      | 2,059,000                  | 2,259,365              | 0.16               |
| BPER Banca SpA, Reg. S, FRN 4.25% 20/02/2030  | EUR      | 3,069,000                  | 3,312,953              | 0.23               |
| Enel SpA, Reg. S, FRN 6.375% Perpetual  | EUR      | 1,454,000                  | 1,639,415              | 0.12               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 5,090,000                  | 5,935,008              | 0.42               |
| Intesa Sanpaolo SpA, Reg. S 5.125% 29/08/2031   | EUR      | 4,508,000                  | 5,171,799              | 0.37               |
| Intesa Sanpaolo SpA, Reg. S, FRN 9.125% Perpetual   | EUR      | 1,540,000                  | 1,821,953              | 0.13               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029  | EUR      | 4,100,000                  | 4,363,118              | 0.31               |
|   |          |                            | <u>36,300,872</u>      | <u>2.58</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 3.625% 29/10/2029                               | EUR      | 6,780,000                  | 6,931,888              | 0.49               |
| Czech Gas Networks Investments Sarl, Reg. S 0.875% 31/03/2031   | EUR      | 3,860,000                  | 3,358,351              | 0.24               |
| Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029  | EUR      | 3,000,000                  | 2,899,254              | 0.21               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 4,746,000                  | 5,520,358              | 0.39               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 4,200,000                  | 4,502,506              | 0.32               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 2,621,000                  | 2,825,217              | 0.20               |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029   | USD      | 1,378,800                  | 1,323,235              | 0.10               |
|   |          |                            | <u>27,360,809</u>      | <u>1.95</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 4,776,000                  | 4,725,852              | 0.34               |
|   |          |                            | <u>4,725,852</u>       | <u>0.34</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual   | USD      | 2,300,000                  | 2,282,031              | 0.16               |
|   |          |                            | <u>2,282,031</u>       | <u>0.16</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 4,100,000                  | 4,279,243              | 0.30               |
| Achmea BV, Reg. S, FRN 4.625% Perpetual   | EUR      | 5,780,000                  | 5,585,143              | 0.40               |
| de Volksbank NV, Reg. S 4.625% 23/11/2027   | EUR      | 7,200,000                  | 7,869,248              | 0.56               |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 1,970,000                  | 2,670,382              | 0.19               |
| ING Groep NV, FRN 4.017% 28/03/2028   | USD      | 7,652,000                  | 7,378,362              | 0.53               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 4,600,000                  | 4,909,114              | 0.35               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 4,100,000                  | 4,440,409              | 0.32               |
| NIBC Bank NV, Reg. S 0.875% 08/07/2025  | EUR      | 2,500,000                  | 2,598,661              | 0.18               |
| NIBC Bank NV, Reg. S 0.25% 09/09/2026   | EUR      | 3,300,000                  | 3,270,567              | 0.23               |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 4,600,000                  | 5,266,166              | 0.37               |
| NN Group NV, Reg. S, FRN 4.625% 13/01/2048  | EUR      | 5,000,000                  | 5,400,995              | 0.38               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 1,437,000                  | 1,536,690              | 0.11               |
| OI European Group BV, Reg. S 6.25% 15/05/2028   | EUR      | 2,500,000                  | 2,770,496              | 0.20               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 2,700,000                  | 2,963,191              | 0.21               |
| TenneT Holding BV, FRN 4.625% Perpetual   | EUR      | 5,994,000                  | 6,384,660              | 0.45               |
| Volkswagen Financial Services NV, Reg. S 5.5% 07/12/2026  | GBP      | 4,300,000                  | 5,433,914              | 0.39               |
| Volkswagen Financial Services NV, Reg. S 3.25% 13/04/2027   | GBP      | 3,500,000                  | 4,168,398              | 0.30               |
| Volkswagen International Finance NV, Reg. S, FRN 3.748% Perpetual   | EUR      | 2,900,000                  | 2,956,302              | 0.21               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 2,800,000                  | 2,890,077              | 0.21               |
| Volkswagen International Finance NV, Reg. S, FRN 7.5% Perpetual   | EUR      | 3,000,000                  | 3,474,337              | 0.25               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 1,000,000                  | 1,210,986              | 0.09               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 5,700,000                  | 6,124,325              | 0.44               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 3,000,000                  | 3,397,236              | 0.24               |
|   |          |                            | <u>96,978,902</u>      | <u>6.91</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 5,100,000                  | 5,790,218              | 0.41               |
|   |          |                            | <u>5,790,218</u>       | <u>0.41</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 7,200,000                  | 7,362,849              | 0.52               |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.75% 29/05/2054   | EUR      | 5,800,000                  | 6,176,846              | 0.44               |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 6,500,000                  | 6,733,593              | 0.48               |
|   |          |                            | <u>20,273,288</u>      | <u>1.44</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 5,470,000                  | 6,096,092              | 0.43               |
| Romania Government Bond, Reg. S 5.375% 22/03/2031   | EUR      | 8,320,000                  | 8,816,644              | 0.63               |
|   |          |                            | <u>14,912,736</u>      | <u>1.06</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 3,400,000                  | 3,736,616              | 0.27               |
|   |          |                            | <u>3,736,616</u>       | <u>0.27</u>        |



## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 2.75% 14/02/2027  | USD      | 2,430,000                  | 2,272,050              | 0.16               |
| SK Hynix, Inc., Reg. S 1.5% 19/01/2026  | USD      | 2,930,000                  | 2,750,537              | 0.20               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 6,160,000                  | 6,321,700              | 0.45               |
|   |          |                            | <u>11,344,287</u>      | <u>0.81</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 6% Perpetual  | EUR      | 3,400,000                  | 3,625,501              | 0.26               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 200,000                    | 220,962                | 0.02               |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 1,900,000                  | 2,114,840              | 0.15               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 6,400,000                  | 6,584,832              | 0.47               |
| Banco de Sabadell SA, Reg. S, FRN 6% 16/08/2033   | EUR      | 3,800,000                  | 4,230,761              | 0.30               |
| Banco Santander SA, Reg. S, FRN 3.125% 06/10/2026   | GBP      | 3,000,000                  | 3,674,394              | 0.26               |
| Banco Santander SA, Reg. S, FRN 5% 22/04/2034   | EUR      | 2,900,000                  | 3,158,020              | 0.22               |
| Banco Santander SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 10,800,000                 | 11,083,811             | 0.79               |
| Bankinter SA, Reg. S, FRN 5% 25/06/2034   | EUR      | 7,300,000                  | 7,835,996              | 0.56               |
| Bankinter SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 3,400,000                  | 3,643,950              | 0.26               |
| Bankinter SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 1,600,000                  | 1,761,792              | 0.13               |
| CaixaBank SA, Reg. S, FRN 1.25% 18/06/2031  | EUR      | 5,100,000                  | 5,154,693              | 0.37               |
| CaixaBank SA, Reg. S, FRN 6.25% 23/02/2033  | EUR      | 4,200,000                  | 4,737,592              | 0.34               |
| CaixaBank SA, Reg. S, FRN 5.875% Perpetual  | EUR      | 2,200,000                  | 2,308,436              | 0.16               |
| Unicaja Banco SA, Reg. S, FRN 5.5% 22/06/2034   | EUR      | 4,800,000                  | 5,111,086              | 0.36               |
|   |          |                            | <u>65,246,666</u>      | <u>4.65</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 10,949,000                 | 9,721,248              | 0.69               |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 7,620,000                  | 7,642,267              | 0.55               |
|   |          |                            | <u>17,363,515</u>      | <u>1.24</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 7,080,000                  | 6,602,100              | 0.47               |
|   |          |                            | <u>6,602,100</u>       | <u>0.47</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World Ltd., Reg. S 2.375% 25/09/2026   | EUR      | 4,640,000                  | 4,789,544              | 0.34               |
|   |          |                            | <u>4,789,544</u>       | <u>0.34</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 7.125% Perpetual  | GBP      | 7,640,000                  | 9,574,334              | 0.68               |
| Barclays plc, Reg. S, FRN 1.125% 22/03/2031   | EUR      | 2,923,000                  | 2,952,637              | 0.21               |
| Barclays plc, Reg. S, FRN 8.875% Perpetual  | GBP      | 4,818,000                  | 6,234,407              | 0.44               |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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 Kingdom (continued)</i>   |          |                            |                        |                    |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 3,566,000                  | 4,790,780              | 0.34               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 2,406,000                  | 3,069,207              | 0.22               |
| HSBC Holdings plc, FRN 5.21% 11/08/2028   | USD      | 6,221,000                  | 6,177,503              | 0.44               |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 3,005,000                  | 3,225,977              | 0.23               |
| INEOS Finance plc, 144A 6.75% 15/05/2028  | USD      | 3,400,000                  | 3,412,028              | 0.24               |
| INEOS Finance plc, Reg. S 6.375% 15/04/2029   | EUR      | 7,372,000                  | 8,125,653              | 0.58               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 3,746,000                  | 4,418,711              | 0.32               |
| InterContinental Hotels Group plc, Reg. S 3.375% 08/10/2028   | GBP      | 6,762,000                  | 7,957,931              | 0.57               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 2,695,000                  | 3,480,177              | 0.25               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 3,370,000                  | 4,351,517              | 0.31               |
| M&G plc, Reg. S, FRN 6.5% 20/10/2048  | USD      | 3,917,000                  | 3,959,896              | 0.28               |
| M&G plc, Reg. S, FRN 5.625% 20/10/2051  | GBP      | 2,900,000                  | 3,478,997              | 0.25               |
| Nationwide Building Society, Reg. S 4% 14/09/2026   | USD      | 1,700,000                  | 1,632,478              | 0.12               |
| Nationwide Building Society, Reg. S 3.625% 15/03/2028   | EUR      | 5,486,000                  | 5,955,031              | 0.42               |
| Nationwide Building Society, Reg. S, FRN 6.178% 07/12/2027  | GBP      | 1,600,000                  | 2,052,248              | 0.15               |
| Nationwide Building Society, Reg. S, FRN 5.75% Perpetual  | GBP      | 5,816,000                  | 6,907,151              | 0.49               |
| NatWest Group plc, Reg. S, FRN 3.619% 29/03/2029  | GBP      | 1,694,000                  | 2,008,423              | 0.14               |
| NatWest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 4,862,000                  | 6,012,413              | 0.43               |
| Prudential Funding Asia plc, Reg. S, FRN 2.95% 03/11/2033   | USD      | 4,440,000                  | 3,934,950              | 0.28               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 6,865,000                  | 8,839,308              | 0.63               |
| Rothsay Life plc, Reg. S, FRN 6.875% Perpetual  | GBP      | 3,000,000                  | 3,572,136              | 0.25               |
| Santander UK Group Holdings plc, FRN 2.469% 11/01/2028  | USD      | 2,730,000                  | 2,519,522              | 0.18               |
| Sisecam UK plc, Reg. S 8.25% 02/05/2029   | USD      | 5,390,000                  | 5,469,166              | 0.39               |
| Standard Chartered plc, Reg. S, FRN 1.822% 23/11/2025   | USD      | 5,040,000                  | 4,958,302              | 0.35               |
| Standard Chartered plc, Reg. S, FRN 7.767% 16/11/2028   | USD      | 3,750,000                  | 3,985,875              | 0.28               |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 5,855,000                  | 5,796,610              | 0.41               |
| Thames Water Utilities Finance plc, Reg. S 0.875% 31/01/2028  | EUR      | 6,140,000                  | 5,280,189              | 0.38               |
| Thames Water Utilities Finance plc, Reg. S 3.5% 25/02/2028  | GBP      | 2,520,000                  | 2,675,164              | 0.19               |
|   |          |                            | <u>146,808,721</u>     | <u>10.45</u>       |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ashtead Capital, Inc., 144A 1.5% 12/08/2026   | USD      | 2,068,000                  | 1,885,628              | 0.13               |
| EQT Corp. 5.7% 01/04/2028   | USD      | 4,000,000                  | 4,037,304              | 0.29               |
| EQT Corp. 7% 01/02/2030   | USD      | 4,450,000                  | 4,721,148              | 0.34               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 12,430,000                 | 12,755,838             | 0.91               |
| IQVIA, Inc., Reg. S 2.25% 15/01/2028  | EUR      | 4,361,000                  | 4,345,619              | 0.31               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 5,000,000                  | 4,850,850              | 0.35               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 1,920,000                  | 1,811,856              | 0.13               |
| US Treasury Bill 0% 05/09/2024  | USD      | 28,536,000                 | 28,263,404             | 2.01               |
| US Treasury Bill 0% 23/01/2025  | USD      | 22,753,000                 | 22,116,571             | 1.57               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 3,838,000                  | 4,116,035              | 0.29               |
|   |          |                            | <u>88,904,253</u>      | <u>6.33</u>        |

## Schedule of Investments (continued)

### Robeco SDG Credit Income As at 30 June 2024

| 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</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 8,210,000                  | 7,666,087              | 0.55               |
|   |          |                            | <u>7,666,087</u>       | <u>0.55</u>        |
| Total Bonds   |          |                            | <u>971,285,646</u>     | <u>69.17</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 2.875% 18/03/2027  | USD      | 8,000,000                  | 7,384,461              | 0.53               |
|   |          |                            | <u>7,384,461</u>       | <u>0.53</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 12,000,000                 | 10,575,560             | 0.75               |
|   |          |                            | <u>10,575,560</u>      | <u>0.75</u>        |
| Total Convertible Bonds   |          |                            | <u>17,960,021</u>      | <u>1.28</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>989,245,667</u>     | <u>70.45</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      | 6,660,000                  | 6,359,255              | 0.45               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 3,680,000                  | 3,513,822              | 0.25               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 5.875% 15/04/2030   | USD      | 653,000                    | 638,529                | 0.05               |
|   |          |                            | <u>10,511,606</u>      | <u>0.75</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 6.25% 18/04/2030   | USD      | 3,810,000                  | 3,827,859              | 0.27               |
|   |          |                            | <u>3,827,859</u>       | <u>0.27</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The), FRN 3.625% 27/10/2081  | USD      | 4,000,000                  | 3,375,297              | 0.24               |
| First Quantum Minerals Ltd., 144A 9.375% 01/03/2029   | USD      | 4,200,000                  | 4,394,250              | 0.32               |
| First Quantum Minerals Ltd., 144A 8.625% 01/06/2031   | USD      | 8,644,000                  | 8,592,136              | 0.61               |
|   |          |                            | <u>16,361,683</u>      | <u>1.17</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| C&W Senior Finance Ltd., Reg. S 6.875% 15/09/2027   | USD      | 4,560,000                  | 4,370,475              | 0.31               |
|   |          |                            | <u>4,370,475</u>       | <u>0.31</u>        |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.25% 30/04/2029  | USD      | 5,474,000                  | 5,095,952              | 0.36               |
| Celulosa Arauco y Constitucion SA, Reg. S 4.2% 29/01/2030   | USD      | 1,336,000                  | 1,235,382              | 0.09               |
|   |          |                            | <u>6,331,334</u>       | <u>0.45</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA, Reg. S, FRN 5.335% 12/06/2029   | USD      | 5,000,000                  | 4,996,816              | 0.36               |
| BPCE SA, Reg. S 5.15% 21/07/2024  | USD      | 3,090,000                  | 3,087,288              | 0.22               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'A' 4.089%<br>18/03/2035                              | EUR      | 5,498,429                  | 5,900,393              | 0.42               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'B' 4.849%<br>18/03/2035                              | EUR      | 1,200,000                  | 1,295,896              | 0.09               |
| Societe Generale SA, Reg. S, FRN 6.446% 10/01/2029  | USD      | 9,360,000                  | 9,513,132              | 0.68               |
| Societe Generale SA, Reg. S, FRN 9.375% Perpetual   | USD      | 5,440,000                  | 5,518,657              | 0.39               |
|   |          |                            | <u>30,312,182</u>      | <u>2.16</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| IHO Verwaltungs GmbH, 144A 6.375% 15/05/2029  | USD      | 3,460,000                  | 3,417,528              | 0.24               |
|   |          |                            | <u>3,417,528</u>       | <u>0.24</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy Ltd., Reg. S 4.375% 08/09/2024   | USD      | 6,061,000                  | 6,015,846              | 0.43               |
| Adani Green Energy UP Ltd., Reg. S 6.7% 12/03/2042  | USD      | 7,411,000                  | 6,924,653              | 0.49               |
| ReNew Wind Energy AP2, Reg. S 4.5% 14/07/2028   | USD      | 6,570,000                  | 5,980,753              | 0.43               |
|   |          |                            | <u>18,921,252</u>      | <u>1.35</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Avoca CLO XXX DAC, Reg. S, FRN 'AN' 5.309% 15/07/2037   | EUR      | 7,500,000                  | 8,065,342              | 0.57               |
| Barings Euro CLO DAC, Reg. S, FRN 'A' 0% 20/07/2037   | EUR      | 6,263,000                  | 6,712,371              | 0.48               |
| Carlyle Global Market Strategies Euro CLO DAC, Reg. S, FRN 'A1R'<br>5.362% 25/04/2037                 | EUR      | 7,500,000                  | 8,078,637              | 0.58               |
|   |          |                            | <u>22,856,350</u>      | <u>1.63</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Auto ABS Italian Stella Loans SRL, Reg. S, FRN 'B' 5.872%<br>26/10/2039                               | EUR      | 4,707,000                  | 5,120,508              | 0.36               |
| Intesa Sanpaolo SpA, 144A 7% 21/11/2025   | USD      | 2,000,000                  | 2,031,992              | 0.15               |
| Intesa Sanpaolo SpA, FRN, 144A 8.248% 21/11/2033  | USD      | 1,440,000                  | 1,594,781              | 0.11               |
| Red & Black Auto Italy Srl, Reg. S, FRN 'C' 6.446% 28/07/2034   | EUR      | 750,000                    | 816,434                | 0.06               |
| UniCredit SpA, Reg. S, FRN 2.569% 22/09/2026  | USD      | 2,515,000                  | 2,413,240              | 0.17               |
|   |          |                            | <u>11,976,955</u>      | <u>0.85</u>        |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028   | USD      | 4,620,000                  | 4,732,984              | 0.34               |
|   |          |                            | <u>4,732,984</u>       | <u>0.34</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Millicom International Cellular SA, Reg. S 7.375% 02/04/2032  | USD      | 1,840,000                  | 1,834,480              | 0.13               |
| Nexa Resources SA, Reg. S 6.5% 18/01/2028   | USD      | 5,760,000                  | 5,799,600              | 0.41               |
|   |          |                            | <u>7,634,080</u>       | <u>0.54</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Wind Projects Mauritius Ltd., Reg. S 5.5% 06/04/2025  | USD      | 5,474,000                  | 5,398,732              | 0.38               |
|   |          |                            | <u>5,398,732</u>       | <u>0.38</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santander, Reg. S 5.375% 17/04/2025      | USD      | 2,430,000                  | 2,417,850              | 0.17               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santander, Reg. S, FRN 7.525% 01/10/2028 | USD      | 4,944,000                  | 5,140,215              | 0.37               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026   | USD      | 5,726,000                  | 5,334,914              | 0.38               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027   | USD      | 5,915,000                  | 5,597,069              | 0.40               |
|   |          |                            | <u>18,490,048</u>      | <u>1.32</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Braskem Netherlands Finance BV, Reg. S 4.5% 31/01/2030  | USD      | 4,250,000                  | 3,597,625              | 0.26               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4.655% 22/08/2028   | USD      | 7,127,000                  | 6,952,957              | 0.49               |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026   | USD      | 4,771,130                  | 4,504,245              | 0.32               |
| Hill FL, Reg. S, FRN 'C' 5.629% 18/02/2032  | EUR      | 400,000                    | 433,303                | 0.03               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050   | USD      | 6,490,000                  | 6,429,942              | 0.46               |
|   |          |                            | <u>21,918,072</u>      | <u>1.56</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Banco de Credito del Peru SA, Reg. S, FRN 3.125% 01/07/2030   | USD      | 5,080,000                  | 4,902,200              | 0.35               |
|   |          |                            | <u>4,902,200</u>       | <u>0.35</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2027  | USD      | 2,284,000                  | 2,278,336              | 0.16               |
|   |          |                            | <u>2,278,336</u>       | <u>0.16</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| FTA Santander Consumer Spain Auto, Reg. S, FRN 'B' 5.4% 22/09/2039  | EUR      | 600,000                    | 653,434                | 0.05               |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| 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>Spain (continued)</i>  |          |                            |                        |                    |
| FTA Santander Consumer Spain Auto, Reg. S, FRN 'C' 6.4%<br>22/09/2039                                 | EUR      | 900,000                    | 979,823                | 0.07               |
|   |          |                            | <u>1,633,257</u>       | <u>0.12</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026   | USD      | 7,818,000                  | 7,348,920              | 0.52               |
|   |          |                            | <u>7,348,920</u>       | <u>0.52</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 9,760,000                  | 9,955,200              | 0.71               |
|   |          |                            | <u>9,955,200</u>       | <u>0.71</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 6.5% 15/02/2028   | USD      | 2,911,000                  | 2,925,164              | 0.21               |
| Albertsons Cos., Inc., 144A 4.875% 15/02/2030   | USD      | 7,440,000                  | 7,027,143              | 0.50               |
| Berry Global, Inc. 5.5% 15/04/2028  | USD      | 3,933,000                  | 3,927,301              | 0.28               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029  | USD      | 4,207,000                  | 4,305,096              | 0.31               |
| CCO Holdings LLC, 144A 4.5% 15/08/2030  | USD      | 8,900,000                  | 7,525,960              | 0.54               |
| CCO Holdings LLC, 144A 4.25% 01/02/2031   | USD      | 3,500,000                  | 2,856,766              | 0.20               |
| Daimler Truck Finance North America LLC, Reg. S 5.125%<br>19/01/2028                                  | USD      | 946,000                    | 944,331                | 0.07               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 6,353,000                  | 5,703,617              | 0.41               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 10,000,000                 | 10,024,511             | 0.71               |
| Paramount Global 7.875% 30/07/2030  | USD      | 5,240,000                  | 5,374,757              | 0.38               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 5,620,000                  | 5,549,750              | 0.40               |
| Sabine Pass Liquefaction LLC 5% 15/03/2027  | USD      | 2,154,000                  | 2,136,512              | 0.15               |
| Sealed Air Corp., 144A 4% 01/12/2027  | USD      | 2,224,000                  | 2,090,761              | 0.15               |
| Sempra, FRN 6.875% 01/10/2054   | USD      | 5,509,000                  | 5,479,745              | 0.39               |
| Sirius XM Radio, Inc., 144A 4.125% 01/07/2030   | USD      | 6,000,000                  | 5,125,454              | 0.36               |
| US Treasury Bill 0% 22/08/2024  | USD      | 14,258,000                 | 14,150,467             | 1.01               |
| Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029   | USD      | 3,000,000                  | 2,733,573              | 0.19               |
| Venture Global LNG, Inc., 144A 9.5% 01/02/2029  | USD      | 6,050,000                  | 6,625,850              | 0.47               |
| Warnermedia Holdings, Inc. 3.755% 15/03/2027  | USD      | 7,660,000                  | 7,265,802              | 0.52               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 2,370,000                  | 2,319,550              | 0.17               |
| ZF North America Capital, Inc., Reg. S 6.875% 14/04/2028  | USD      | 1,430,000                  | 1,458,420              | 0.10               |
|   |          |                            | <u>105,550,530</u>     | <u>7.52</u>        |
| Total Bonds   |          |                            | <u>318,729,583</u>     | <u>22.70</u>       |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>318,729,583</u>     | <u>22.70</u>       |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Other transferable securities and money market instruments        |          |                            |                             |                      |
| Bonds   |          |                            |                             |                      |
| <i>Austria</i>  |          |                            |                             |                      |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032   | EUR      | 2,700,000                  | 2,640,895                   | 0.19                 |
|   |          |                            | <u>2,640,895</u>            | <u>0.19</u>          |
| <i>Netherlands</i>  |          |                            |                             |                      |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032              | EUR      | 5,968,000                  | 6,310,842                   | 0.45                 |
|   |          |                            | <u>6,310,842</u>            | <u>0.45</u>          |
| <i>Spain</i>  |          |                            |                             |                      |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031 | GBP      | 9,100,000                  | 10,802,398                  | 0.77                 |
|   |          |                            | <u>10,802,398</u>           | <u>0.77</u>          |
| <i>United Kingdom</i>   |          |                            |                             |                      |
| Legal & General Group plc, Reg. S, FRN 5.25% 21/03/2047           | USD      | 6,813,000                  | 6,595,698                   | 0.47                 |
| Rothesay Life plc, Reg. S 3.375% 12/07/2026                       | GBP      | 3,345,000                  | 4,040,617                   | 0.28                 |
| Santander UK Group Holdings plc, Reg. S 3.625% 14/01/2026         | GBP      | 5,440,000                  | 6,720,103                   | 0.48                 |
|   |          |                            | <u>17,356,418</u>           | <u>1.23</u>          |
| Total Bonds   |          |                            | <u>37,110,553</u>           | <u>2.64</u>          |
| Total Other transferable securities and money market instruments  |          |                            | <u>37,110,553</u>           | <u>2.64</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>1,345,085,803</u></b> | <b><u>95.79</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>47,183,910</u></b>    | <b><u>3.36</u></b>   |
| <b>Other assets/(liabilities)</b>                                 |          |                            | <b><u>11,898,879</u></b>    | <b><u>0.85</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>1,404,168,592</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) USD | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 49,174           | USD           | 32,741      | 15/07/2024    | Barclays         | 112                        | –               |
| AUD  | 11,259,012       | USD           | 7,450,537   | 15/07/2024    | BNP Paribas      | 71,312                     | –               |
| AUD  | 723,545          | USD           | 481,078     | 15/07/2024    | HSBC             | 2,304                      | –               |
| EUR  | 41,734           | USD           | 44,589      | 01/07/2024    | J.P. Morgan      | 140                        | –               |
| EUR  | 235              | USD           | 251         | 02/07/2024    | HSBC             | –                          | –               |
| EUR  | 65,700           | USD           | 70,371      | 02/07/2024    | HSBC             | 43                         | –               |
| EUR  | 5,821,090        | USD           | 6,236,843   | 03/07/2024    | Barclays         | 2,195                      | –               |
| EUR  | 1,330,984        | USD           | 1,423,283   | 03/07/2024    | HSBC             | 3,264                      | –               |
| EUR  | 1,658,137        | USD           | 1,772,749   | 03/07/2024    | Societe Generale | 4,440                      | –               |
| EUR  | 1,637,077        | USD           | 1,752,472   | 03/07/2024    | UBS              | 2,145                      | –               |
| EUR  | 352,173          | USD           | 377,028     | 15/07/2024    | Barclays         | 647                        | –               |
| EUR  | 477,847          | USD           | 511,163     | 15/07/2024    | BNP Paribas      | 1,286                      | –               |
| EUR  | 7,056            | USD           | 7,551       | 15/07/2024    | HSBC             | 16                         | –               |
| EUR  | 106,820          | USD           | 114,315     | 15/07/2024    | HSBC             | 239                        | –               |
| EUR  | 19,620           | USD           | 20,975      | 15/07/2024    | J.P. Morgan      | 65                         | –               |
| GBP  | 1,485            | USD           | 1,875       | 15/07/2024    | HSBC             | 2                          | –               |
| GBP  | 214              | USD           | 270         | 15/07/2024    | J.P. Morgan      | –                          | –               |
| HKD  | 48,790           | USD           | 6,251       | 15/07/2024    | BNP Paribas      | 1                          | –               |
| HKD  | 53,260           | USD           | 6,824       | 15/07/2024    | HSBC             | –                          | –               |
| SGD  | 572,585          | USD           | 421,574     | 01/07/2024    | J.P. Morgan      | 920                        | –               |
| SGD  | 7,031            | USD           | 5,179       | 02/07/2024    | J.P. Morgan      | 9                          | –               |
| SGD  | 107,351          | USD           | 79,112      | 15/07/2024    | J.P. Morgan      | 149                        | –               |
| USD  | 4,075            | AUD           | 6,086       | 15/07/2024    | Barclays         | 9                          | –               |
| USD  | 3,456,968        | EUR           | 3,216,617   | 03/07/2024    | Barclays         | 9,401                      | –               |
| USD  | 26,448,302       | EUR           | 24,541,886  | 03/07/2024    | HSBC             | 144,333                    | 0.01            |
| USD  | 361,089,376      | EUR           | 332,343,951 | 03/07/2024    | ING              | 4,883,460                  | 0.35            |
| USD  | 355,911,686      | EUR           | 327,651,895 | 03/07/2024    | Rabobank         | 4,734,709                  | 0.34            |
| USD  | 152,960          | EUR           | 142,152     | 15/07/2024    | Barclays         | 514                        | –               |
| USD  | 7,054,966        | EUR           | 6,575,482   | 15/07/2024    | HSBC             | 3,347                      | –               |
| USD  | 280,354          | EUR           | 258,451     | 15/07/2024    | HSBC             | 3,189                      | –               |
| USD  | 1,274,855        | EUR           | 1,181,567   | 15/07/2024    | J.P. Morgan      | 7,729                      | –               |
| USD  | 7,263            | GBP           | 5,742       | 02/07/2024    | J.P. Morgan      | 4                          | –               |
| USD  | 153,713,762      | GBP           | 120,727,032 | 03/07/2024    | HSBC             | 1,101,805                  | 0.08            |
| USD  | 3,459,702        | GBP           | 2,734,663   | 03/07/2024    | Societe Generale | 2,794                      | –               |
| USD  | 48,475,096       | GBP           | 38,224,169  | 15/07/2024    | HSBC             | 152,123                    | 0.01            |
| USD  | 7,211,764        | GBP           | 5,677,302   | 15/07/2024    | J.P. Morgan      | 34,522                     | –               |
| USD  | 1,346            | HKD           | 10,504      | 15/07/2024    | Barclays         | –                          | –               |
| USD  | 7,198            | HKD           | 56,161      | 15/07/2024    | HSBC             | 2                          | –               |
| USD  | 73,678           | SGD           | 99,839      | 03/07/2024    | HSBC             | 6                          | –               |
| USD  | 41,632           | SGD           | 55,924      | 15/07/2024    | Barclays         | 341                        | –               |
| USD  | 97,796           | SGD           | 131,276     | 15/07/2024    | BNP Paribas      | 870                        | –               |
| USD  | 1,250,172        | SGD           | 1,688,171   | 15/07/2024    | J.P. Morgan      | 3,728                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>11,172,175</b>          | <b>0.79</b>     |
| EUR  | 18,298           | USD           | 19,613      | 03/07/2024    | Barclays         | (1)                        | –               |
| EUR  | 12,182,124       | USD           | 13,227,092  | 03/07/2024    | HSBC             | (170,304)                  | (0.01)          |
| EUR  | 8,092,272        | USD           | 8,726,005   | 03/07/2024    | J.P. Morgan      | (52,716)                   | (0.01)          |



## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 14,473,645       | USD           | 15,526,329  | 03/07/2024    | Societe Generale | (13,491)                   | –               |
| EUR   | 164,159          | USD           | 176,505     | 15/07/2024    | Barclays         | (460)                      | –               |
| EUR   | 123,830,960      | USD           | 133,261,159 | 15/07/2024    | Barclays         | (463,475)                  | (0.03)          |
| EUR   | 95,811           | USD           | 102,797     | 15/07/2024    | HSBC             | (49)                       | –               |
| EUR   | 95,382           | USD           | 102,437     | 15/07/2024    | HSBC             | (149)                      | –               |
| EUR   | 577,638          | USD           | 624,354     | 15/07/2024    | J.P. Morgan      | (4,888)                    | –               |
| GBP   | 5,983,528        | USD           | 7,606,411   | 03/07/2024    | UBS              | (42,587)                   | –               |
| GBP   | 9,790,452        | USD           | 12,562,571  | 15/07/2024    | Barclays         | (185,487)                  | (0.01)          |
| GBP   | 469,854,169      | USD           | 599,396,675 | 15/07/2024    | BNP Paribas      | (5,407,295)                | (0.39)          |
| GBP   | 4,902,420        | USD           | 6,248,015   | 15/07/2024    | J.P. Morgan      | (50,378)                   | –               |
| HKD   | 12,599,296       | USD           | 1,614,616   | 15/07/2024    | HSBC             | (192)                      | –               |
| SGD   | 263,885,809      | USD           | 195,451,135 | 15/07/2024    | Barclays         | (613,617)                  | (0.05)          |
| SGD   | 1,204,576        | USD           | 890,394     | 15/07/2024    | BNP Paribas      | (1,007)                    | –               |
| SGD   | 3,140,033        | USD           | 2,322,388   | 15/07/2024    | HSBC             | (3,976)                    | –               |
| SGD   | 2,213,977        | USD           | 1,642,819   | 15/07/2024    | J.P. Morgan      | (8,151)                    | –               |
| USD   | 62,042           | AUD           | 93,318      | 15/07/2024    | J.P. Morgan      | (302)                      | –               |
| USD   | 822,754          | CHF           | 740,174     | 03/07/2024    | HSBC             | (1,041)                    | –               |
| USD   | 20,962           | EUR           | 19,620      | 01/07/2024    | J.P. Morgan      | (66)                       | –               |
| USD   | 5,289            | EUR           | 4,938       | 02/07/2024    | HSBC             | (3)                        | –               |
| USD   | 2,463,012        | EUR           | 2,301,749   | 03/07/2024    | Barclays         | (4,001)                    | –               |
| USD   | 12,890,912       | EUR           | 12,032,175  | 03/07/2024    | HSBC             | (5,161)                    | –               |
| USD   | 1,937,587        | EUR           | 1,811,319   | 03/07/2024    | Rabobank         | (3,783)                    | –               |
| USD   | 518,549          | EUR           | 483,775     | 15/07/2024    | Barclays         | (257)                      | –               |
| USD   | 101,575          | EUR           | 94,820      | 15/07/2024    | HSBC             | (111)                      | –               |
| USD   | 151,123          | EUR           | 141,214     | 15/07/2024    | J.P. Morgan      | (316)                      | –               |
| USD   | 270              | GBP           | 214         | 03/07/2024    | J.P. Morgan      | –                          | –               |
| USD   | 2,163,863        | GBP           | 1,712,441   | 03/07/2024    | Societe Generale | (847)                      | –               |
| USD   | 5,224            | HKD           | 40,773      | 15/07/2024    | HSBC             | –                          | –               |
| USD   | 30,995           | SGD           | 42,097      | 01/07/2024    | J.P. Morgan      | (68)                       | –               |
| USD   | 48,068           | SGD           | 65,254      | 02/07/2024    | J.P. Morgan      | (81)                       | –               |
| USD   | 427,030          | SGD           | 579,616     | 15/07/2024    | J.P. Morgan      | (923)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(7,035,183)</b>         | <b>(0.50)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>4,136,992</b>           | <b>0.29</b>     |

## Schedule of Investments (continued)

### Robeco SDG Credit Income

As at 30 June 2024

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Commitment<br>USD | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|------------------------|----------|-------------------|----------------------------------|--------------------|
| US 2 Year Note, 30/09/2024  | 170                    | USD      | –                 | 82,350                           | –                  |
| US 5 Year Note, 30/09/2024  | 7,835                  | USD      | –                 | 4,469,308                        | 0.32               |
| US 10 Year Note, 19/09/2024   | 2,756                  | USD      | –                 | 1,940,132                        | 0.14               |
| US Long Bond, 19/09/2024  | 4                      | USD      | –                 | 3,250                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts - Assets</b>      |                        |          |                   | <b>6,495,040</b>                 | <b>0.46</b>        |
| US 10 Year Ultra Bond, 19/09/2024   | (152)                  | USD      |                   | (106,754)                        | (0.01)             |
| Euro-Bobl, 06/09/2024   | (2,851)                | EUR      |                   | (2,851,273)                      | (0.20)             |
| Euro-Bund, 06/09/2024   | (192)                  | EUR      |                   | (330,271)                        | (0.02)             |
| Euro-Schatz, 06/09/2024   | (1,781)                | EUR      |                   | (857,562)                        | (0.06)             |
| Long Gilt, 26/09/2024   | (337)                  | GBP      |                   | (168,938)                        | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts - Liabilities</b> |                        |          |                   | <b>(4,314,798)</b>               | <b>(0.30)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts - Assets</b>        |                        |          |                   | <b>2,180,242</b>                 | <b>0.16</b>        |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 2,843,000                  | 3,049,865              | 0.16               |
| National Australia Bank Ltd., Reg. S 2.125% 24/05/2028  | EUR      | 5,078,000                  | 4,856,001              | 0.26               |
| Transurban Finance Co. Pty. Ltd., Reg. S 1.45% 16/05/2029                                     | EUR      | 1,663,000                  | 1,499,204              | 0.08               |
|   |          |                            | <u>9,405,070</u>       | <u>0.50</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 4% 07/06/2033   | EUR      | 2,400,000                  | 2,363,021              | 0.13               |
| Erste Group Bank AG, Reg. S, FRN 4% 16/01/2031  | EUR      | 7,200,000                  | 7,358,058              | 0.39               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 5,300,000                  | 5,278,696              | 0.28               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 400,000                    | 333,529                | 0.02               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 2,800,000                  | 2,610,460              | 0.14               |
|   |          |                            | <u>17,943,764</u>      | <u>0.96</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 5,400,000                  | 5,553,847              | 0.29               |
| Belfius Bank SA, Reg. S 2.875% 12/02/2031   | EUR      | 5,300,000                  | 5,204,795              | 0.28               |
| Crelan SA, Reg. S, FRN 5.25% 23/01/2032   | EUR      | 3,900,000                  | 4,073,746              | 0.22               |
| Elia Group SA/NV, Reg. S 3.875% 11/06/2031  | EUR      | 6,700,000                  | 6,685,556              | 0.36               |
| Elia Transmission Belgium SA, Reg. S 3% 07/04/2029  | EUR      | 1,900,000                  | 1,845,191              | 0.10               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 2,000,000                  | 1,714,829              | 0.09               |
| KBC Group NV, Reg. S, FRN 1.625% 18/09/2029   | EUR      | 1,000,000                  | 993,365                | 0.05               |
| KBC Group NV, Reg. S, FRN 4.75% 17/04/2035  | EUR      | 1,000,000                  | 1,008,359              | 0.05               |
|   |          |                            | <u>27,079,688</u>      | <u>1.44</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 4.57% 03/07/2031  | EUR      | 4,000,000                  | 3,985,480              | 0.21               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 7,600,000                  | 7,581,000              | 0.41               |
|   |          |                            | <u>11,566,480</u>      | <u>0.62</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 3.875% 09/01/2032  | EUR      | 3,413,000                  | 3,391,918              | 0.18               |
| Jyske Bank A/S, Reg. S, FRN 4.875% 10/11/2029   | EUR      | 3,460,000                  | 3,571,403              | 0.19               |
| Jyske Bank A/S, Reg. S, FRN 5.125% 01/05/2035   | EUR      | 3,148,000                  | 3,213,959              | 0.17               |
| Nykredit Realkredit A/S, Reg. S 4.625% 19/01/2029   | EUR      | 9,276,000                  | 9,580,874              | 0.51               |
| Orsted A/S, Reg. S 2.875% 14/06/2033  | EUR      | 2,127,000                  | 1,984,271              | 0.11               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 7,774,000                  | 7,834,471              | 0.42               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 4,820,000                  | 4,893,317              | 0.26               |
| TDC Net A/S, Reg. S 5.618% 06/02/2030   | EUR      | 1,900,000                  | 1,949,002              | 0.10               |
|   |          |                            | <u>36,419,215</u>      | <u>1.94</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 4.125% 29/05/2035  | EUR      | 3,340,000                  | 3,342,290              | 0.18               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 4,721,000                  | 4,798,160              | 0.25               |
| Stora Enso OYJ, Reg. S 0.625% 02/12/2030  | EUR      | 2,455,000                  | 2,003,354              | 0.11               |
| UPM-Kymmene OYJ, Reg. S 2.25% 23/05/2029  | EUR      | 3,006,000                  | 2,845,103              | 0.15               |
|   |          |                            | <u>12,988,907</u>      | <u>0.69</u>        |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 4.25% 10/03/2043  | EUR      | 1,920,000                  | 1,866,505              | 0.10               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 3,235,000                  | 3,309,145              | 0.18               |
| Banque Federative du Credit Mutuel SA, Reg. S 1% 16/07/2026   | GBP      | 5,400,000                  | 5,865,712              | 0.31               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                                   | EUR      | 3,600,000                  | 3,549,975              | 0.19               |
| BNP Paribas SA, Reg. S 3.625% 01/09/2029  | EUR      | 6,000,000                  | 5,946,611              | 0.32               |
| BNP Paribas SA, Reg. S, FRN 2.5% 31/03/2032   | EUR      | 6,700,000                  | 6,365,882              | 0.34               |
| BNP Paribas SA, Reg. S, FRN 4.125% 26/09/2032   | EUR      | 12,900,000                 | 13,191,427             | 0.70               |
| BPCE SA, Reg. S 2.25% 12/03/2025  | EUR      | 4,800,000                  | 4,732,073              | 0.25               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 1,400,000                  | 1,413,090              | 0.07               |
| BPCE SFH SA, Reg. S 3.375% 13/03/2029   | EUR      | 6,900,000                  | 6,943,850              | 0.37               |
| Caisse Francaise de Financement Local, Reg. S 1.45% 16/01/2034  | EUR      | 7,500,000                  | 6,385,816              | 0.34               |
| Cie de Financement Foncier SA, Reg. S 2.375% 15/03/2030   | EUR      | 13,800,000                 | 13,222,235             | 0.70               |
| Cie de Saint-Gobain SA, Reg. S 2.625% 10/08/2032  | EUR      | 1,600,000                  | 1,481,283              | 0.08               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.25% Perpetual  | EUR      | 300,000                    | 297,575                | 0.02               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 11,200,000                 | 9,764,716              | 0.52               |
| Engie SA, Reg. S, FRN 5.125% 31/12/2164   | EUR      | 4,000,000                  | 3,980,837              | 0.21               |
| France Government Bond OAT, Reg. S, 144A 3% 25/11/2034  | EUR      | 18,920,000                 | 18,428,205             | 0.98               |
| La Banque Postale SA, Reg. S 1.375% 24/04/2029  | EUR      | 1,700,000                  | 1,514,573              | 0.08               |
| La Banque Postale SA, Reg. S, FRN 1% 09/02/2028   | EUR      | 1,600,000                  | 1,478,350              | 0.08               |
| Orange SA, Reg. S, FRN 5.375% Perpetual   | EUR      | 2,100,000                  | 2,173,596              | 0.12               |
| RCI Banque SA, Reg. S 4.875% 14/06/2028   | EUR      | 6,660,000                  | 6,869,946              | 0.37               |
| Societe Generale SFH SA, Reg. S 3.125% 01/02/2036   | EUR      | 7,000,000                  | 6,896,218              | 0.37               |
| Sogecap SA, Reg. S, FRN 6.5% 16/05/2044   | EUR      | 4,700,000                  | 5,014,033              | 0.27               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 6,200,000                  | 6,076,611              | 0.32               |
|   |          |                            | <u>136,768,264</u>     | <u>7.29</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.2% Perpetual  | USD      | 2,000,000                  | 1,530,138              | 0.08               |
| Commerzbank AG, Reg. S, FRN 5.125% 18/01/2030   | EUR      | 2,900,000                  | 3,015,655              | 0.16               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 2,800,000                  | 2,772,603              | 0.15               |
| Deutsche Bahn Finance GMBH, Reg. S 3.625% 18/12/2037  | EUR      | 3,809,000                  | 3,839,831              | 0.20               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 6,700,000                  | 6,786,313              | 0.36               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 4,800,000                  | 4,286,675              | 0.23               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 2,400,000                  | 2,417,684              | 0.13               |
| E.ON SE, Reg. S 3.875% 12/01/2035   | EUR      | 8,023,000                  | 8,014,142              | 0.43               |
| EnBW Energie Baden-Wuerttemberg AG, Reg. S, FRN 5.25%<br>23/01/2084                                       | EUR      | 3,200,000                  | 3,284,523              | 0.18               |
| Eurogrid GmbH, Reg. S 3.598% 01/02/2029   | EUR      | 4,600,000                  | 4,579,319              | 0.24               |
| Robert Bosch GmbH, Reg. S 4.375% 02/06/2043   | EUR      | 6,200,000                  | 6,304,615              | 0.34               |
| Schaeffler AG, Reg. S 4.5% 28/03/2030   | EUR      | 2,800,000                  | 2,766,117              | 0.15               |
| Volkswagen Bank GmbH, Reg. S 4.625% 03/05/2031  | EUR      | 2,600,000                  | 2,689,063              | 0.14               |
| Volkswagen Leasing GmbH, Reg. S 0.625% 19/07/2029   | EUR      | 5,031,000                  | 4,304,716              | 0.23               |
| Volkswagen Leasing GmbH, Reg. S 4.75% 25/09/2031  | EUR      | 3,990,000                  | 4,183,419              | 0.22               |
| ZF Finance GmbH, Reg. S 2.75% 25/05/2027  | EUR      | 1,300,000                  | 1,235,766              | 0.07               |
|   |          |                            | <u>62,010,579</u>      | <u>3.31</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 6.125% 05/10/2027   | EUR      | 5,089,000                  | 5,211,543              | 0.28               |
| OTP Bank Nyrt., Reg. S, FRN 5% 31/01/2029   | EUR      | 2,766,000                  | 2,771,753              | 0.15               |
|   |          |                            | <u>7,983,296</u>       | <u>0.43</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 7,729,000                  | 7,489,916              | 0.40               |
| Bank of Ireland Group plc, Reg. S, FRN 4.625% 13/11/2029  | EUR      | 5,673,000                  | 5,853,607              | 0.31               |
| Linde plc, Reg. S 3.625% 12/06/2034   | EUR      | 11,900,000                 | 11,954,851             | 0.64               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 12,040,000                 | 12,955,257             | 0.69               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 01/10/2045   | USD      | 840,000                    | 759,893                | 0.04               |
|   |          |                            | <u>39,013,524</u>      | <u>2.08</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 15/01/2030   | EUR      | 1,911,000                  | 1,710,949              | 0.09               |
| Banca Monte dei Paschi di Siena SpA, Reg. S 10.5% 23/07/2029  | EUR      | 1,754,000                  | 2,095,233              | 0.11               |
| Banca Monte dei Paschi di Siena SpA, Reg. S, FRN 7.708%<br>18/01/2028                                     | EUR      | 3,178,000                  | 3,353,321              | 0.18               |
| Credit Agricole Italia SpA, Reg. S 3.5% 15/01/2030  | EUR      | 4,700,000                  | 4,727,469              | 0.25               |
| Credit Agricole Italia SpA, Reg. S 3.5% 15/07/2033  | EUR      | 3,000,000                  | 3,034,602              | 0.16               |
| Enel SpA, Reg. S, FRN 6.375% Perpetual  | EUR      | 4,161,000                  | 4,377,525              | 0.24               |
| Enel SpA, Reg. S, FRN 6.625% Perpetual  | EUR      | 2,663,000                  | 2,870,078              | 0.15               |
|   |          |                            | <u>22,169,177</u>      | <u>1.18</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 2.625% 31/03/2036   | USD      | 5,622,000                  | 4,273,546              | 0.23               |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 2.94% 30/09/2040  | USD      | 6,664,131                  | 5,005,482              | 0.26               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Jersey (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 9,279,028              | 0.49               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 1%<br>04/05/2028                                | EUR      | 1,874,000                  | 1,648,646              | 0.09               |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 3.625%<br>29/10/2029                            | EUR      | 4,975,000                  | 4,745,931              | 0.25               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 6,653,000                  | 6,654,709              | 0.36               |
| Holcim Finance Luxembourg SA, Reg. S 0.5% 23/04/2031  | EUR      | 7,696,000                  | 6,168,519              | 0.33               |
| Holcim Finance Luxembourg SA, Reg. S 0.625% 19/01/2033  | EUR      | 836,000                    | 641,389                | 0.03               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 4,376,000                  | 4,401,174              | 0.24               |
| Logicor Financing Sarl, Reg. S 1.625% 17/01/2030  | EUR      | 5,420,000                  | 4,651,285              | 0.25               |
| Medtronic Global Holdings SCA 3.375% 15/10/2034   | EUR      | 6,860,000                  | 6,723,684              | 0.36               |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 4,024,000                  | 4,012,940              | 0.21               |
| Traton Finance Luxembourg SA, Reg. S 3.75% 27/03/2030   | EUR      | 7,100,000                  | 7,006,963              | 0.37               |
|   |          |                            | 46,655,240             | 2.49               |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 2.875% 07/05/2030   | USD      | 8,975,000                  | 7,374,490              | 0.39               |
|   |          |                            | 7,374,490              | 0.39               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 5.125% 22/02/2033  | EUR      | 3,900,000                  | 3,978,590              | 0.21               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 3,800,000                  | 3,700,609              | 0.20               |
| ABN AMRO Bank NV, Reg. S, FRN 6.875% Perpetual  | EUR      | 2,400,000                  | 2,430,750              | 0.13               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 6,302,000                  | 7,110,234              | 0.38               |
| ASR Nederland NV, Reg. S, FRN 3.375% 02/05/2049   | EUR      | 2,891,000                  | 2,712,414              | 0.14               |
| Braskem Netherlands Finance BV, Reg. S 7.25% 13/02/2033   | USD      | 2,588,000                  | 2,275,895              | 0.12               |
| CNH Industrial NV, Reg. S 3.75% 11/06/2031  | EUR      | 6,080,000                  | 6,001,607              | 0.32               |
| Cooperatieve Rabobank UA, Reg. S 3.064% 01/02/2034  | EUR      | 8,200,000                  | 8,152,022              | 0.43               |
| Cooperatieve Rabobank UA, Reg. S, FRN 3.875% 30/11/2032   | EUR      | 8,300,000                  | 8,232,814              | 0.44               |
| Digital Dutch Finco BV, REIT, Reg. S 1.25% 01/02/2031   | EUR      | 2,202,000                  | 1,833,004              | 0.10               |
| Enel Finance International NV, Reg. S 0.875% 28/09/2034   | EUR      | 3,165,000                  | 2,358,902              | 0.13               |
| Haleon Netherlands Capital BV, Reg. S 2.125% 29/03/2034   | EUR      | 10,560,000                 | 9,120,485              | 0.49               |
| ING Groep NV, FRN 6.083% 11/09/2027   | USD      | 3,726,000                  | 3,513,921              | 0.19               |
| Koninklijke KPN NV, Reg. S 3.875% 16/02/2036  | EUR      | 3,700,000                  | 3,651,591              | 0.19               |
| LeasePlan Corp. NV, Reg. S 3.5% 09/04/2025  | EUR      | 1,757,000                  | 1,753,662              | 0.09               |
| LeasePlan Corp. NV, Reg. S 0.25% 07/09/2026   | EUR      | 2,314,000                  | 2,153,616              | 0.12               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 4,051,000                  | 3,931,367              | 0.21               |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 5,000,000                  | 5,340,884              | 0.28               |
| RELX Finance BV, Reg. S 3.375% 20/03/2033   | EUR      | 6,785,000                  | 6,658,880              | 0.36               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Sartorius Finance BV, Reg. S 4.5% 14/09/2032  | EUR      | 3,400,000                  | 3,493,265              | 0.19               |
| Sartorius Finance BV, Reg. S 4.875% 14/09/2035  | EUR      | 3,100,000                  | 3,221,937              | 0.17               |
| Swiss Reinsurance Co. Ltd., Reg. S, FRN 2.6% Perpetual  | EUR      | 2,209,000                  | 2,146,595              | 0.11               |
| TenneT Holding BV, Reg. S 1.375% 26/06/2029   | EUR      | 5,140,000                  | 4,682,818              | 0.25               |
| TenneT Holding BV, Reg. S 0.125% 30/11/2032   | EUR      | 6,351,000                  | 4,901,159              | 0.26               |
| TenneT Holding BV, Reg. S 0.5% 30/11/2040   | EUR      | 409,000                    | 256,286                | 0.01               |
| TenneT Holding BV, Reg. S 1.125% 09/06/2041   | EUR      | 2,680,000                  | 1,827,804              | 0.10               |
| TenneT Holding BV, Reg. S 2.75% 17/05/2042  | EUR      | 3,080,000                  | 2,677,702              | 0.14               |
| Vesteda Finance BV, Reg. S 0.75% 18/10/2031   | EUR      | 4,509,000                  | 3,627,015              | 0.19               |
| Vesteda Finance BV, Reg. S 4% 07/05/2032  | EUR      | 5,234,000                  | 5,252,833              | 0.28               |
| Volkswagen International Finance NV, Reg. S, FRN 3.748% Perpetual   | EUR      | 1,500,000                  | 1,426,752              | 0.08               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 2,300,000                  | 2,136,538              | 0.11               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 4,600,000                  | 4,430,123              | 0.24               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 4,400,000                  | 4,411,056              | 0.24               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 1,200,000                  | 1,267,921              | 0.07               |
|   |          |                            | <u>130,671,051</u>     | <u>6.97</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| ANZ New Zealand Int'l Ltd. 3.527% 24/01/2028  | EUR      | 5,303,000                  | 5,291,676              | 0.28               |
|   |          |                            | <u>5,291,676</u>       | <u>0.28</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S, FRN 3.125% 21/09/2027   | EUR      | 6,083,000                  | 6,017,630              | 0.32               |
| Statkraft A/S, Reg. S 3.375% 22/03/2032   | EUR      | 6,276,000                  | 6,234,542              | 0.33               |
|   |          |                            | <u>12,252,172</u>      | <u>0.65</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 9,000,000                  | 9,533,970              | 0.51               |
|   |          |                            | <u>9,533,970</u>       | <u>0.51</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Pfizer Investment Enterprises Pte. Ltd. 4.65% 19/05/2030  | USD      | 8,837,000                  | 8,138,374              | 0.44               |
| Pfizer Investment Enterprises Pte. Ltd. 5.3% 19/05/2053   | USD      | 2,664,000                  | 2,399,057              | 0.13               |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 1,239,000                  | 1,155,677              | 0.06               |
| Temasek Financial I Ltd., Reg. S 3.5% 15/02/2033  | EUR      | 5,801,000                  | 5,859,474              | 0.31               |
|   |          |                            | <u>17,552,582</u>      | <u>0.94</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 3,800,000                  | 3,896,634              | 0.21               |
|   |          |                            | <u>3,896,634</u>       | <u>0.21</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 13,161,000                 | 11,297,523             | 0.60               |
| Korea Housing Finance Corp., Reg. S 4.082% 25/09/2027   | EUR      | 9,303,000                  | 9,500,038              | 0.51               |
| Korea Housing Finance Corp., Reg. S 4.625% 24/02/2028   | USD      | 5,584,000                  | 5,150,826              | 0.27               |
| SK Hynix, Inc., Reg. S 1.5% 19/01/2026  | USD      | 1,846,000                  | 1,616,919              | 0.09               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 3,626,000                  | 3,472,062              | 0.19               |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 5,480,000                  | 4,217,874              | 0.22               |
|   |          |                            | 35,255,242             | 1.88               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA 5.381% 13/03/2029  | USD      | 4,000,000                  | 3,745,211              | 0.20               |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.033% 13/03/2035   | USD      | 6,000,000                  | 5,582,613              | 0.30               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 0.125% 24/03/2027   | EUR      | 3,900,000                  | 3,673,940              | 0.19               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 3,400,000                  | 3,424,679              | 0.18               |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 4,500,000                  | 4,673,508              | 0.25               |
| Banco de Sabadell SA, Reg. S, FRN 2% 17/01/2030   | EUR      | 800,000                    | 784,964                | 0.04               |
| Banco de Sabadell SA, Reg. S, FRN 4.25% 13/09/2030  | EUR      | 2,000,000                  | 2,018,636              | 0.11               |
| Banco Santander SA, Reg. S 3.375% 11/01/2030  | EUR      | 15,100,000                 | 15,136,850             | 0.81               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 2,400,000                  | 2,270,246              | 0.12               |
| CaixaBank SA, Reg. S, FRN 5.375% 14/11/2030   | EUR      | 9,600,000                  | 10,262,907             | 0.55               |
| CaixaBank SA, Reg. S, FRN 4.125% 09/02/2032   | EUR      | 8,900,000                  | 8,925,574              | 0.47               |
| CaixaBank SA, Reg. S, FRN 7.5% 31/12/2164   | EUR      | 1,800,000                  | 1,872,691              | 0.10               |
| EDP Servicios Financieros Espana SA, Reg. S 3.5% 16/07/2030   | EUR      | 3,912,000                  | 3,864,860              | 0.21               |
| Telefonica Emisiones SA 5.52% 01/03/2049  | USD      | 1,169,000                  | 1,009,449              | 0.05               |
| Telefonica Emisiones SA, Reg. S 5.375% 02/02/2026   | GBP      | 1,431,000                  | 1,689,333              | 0.09               |
|   |          |                            | 68,935,461             | 3.67               |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World Ltd., Reg. S 2.375% 25/09/2026   | EUR      | 7,994,000                  | 7,699,221              | 0.41               |
|   |          |                            | 7,699,221              | 0.41               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 4.918% 08/08/2030   | EUR      | 1,410,000                  | 1,466,573              | 0.08               |
| Barclays plc, Reg. S, FRN 6.369% 31/01/2031   | GBP      | 6,688,000                  | 8,127,003              | 0.43               |
| Barclays plc, Reg. S, FRN 8.407% 14/11/2032   | GBP      | 3,314,000                  | 4,120,173              | 0.22               |
| Barclays plc, Reg. S, FRN 5.851% 21/03/2035   | GBP      | 4,480,000                  | 5,275,592              | 0.28               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 5,026,000                  | 6,300,194              | 0.33               |
| Cadent Finance plc, Reg. S 0.625% 19/03/2030  | EUR      | 10,256,000                 | 8,567,525              | 0.46               |
| HSBC Holdings plc, FRN 5.597% 17/05/2028  | USD      | 3,550,000                  | 3,325,189              | 0.18               |
| InterContinental Hotels Group plc, Reg. S 3.375% 08/10/2028   | GBP      | 2,387,000                  | 2,621,102              | 0.14               |
| Lloyds Banking Group plc, Reg. S, FRN 4.75% 21/09/2031  | EUR      | 8,743,000                  | 9,110,829              | 0.48               |
| Lloyds Banking Group plc, Reg. S, FRN 6.625% 02/06/2033   | GBP      | 1,689,000                  | 2,015,606              | 0.11               |



## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, Reg. S 4.5% 01/11/2026   | EUR      | 3,394,000                  | 3,463,433              | 0.18               |
| Nationwide Building Society, Reg. S, FRN 2% 25/07/2029  | EUR      | 1,657,000                  | 1,654,625              | 0.09               |
| NatWest Group plc, Reg. S, FRN 7.416% 06/06/2033  | GBP      | 2,711,000                  | 3,314,412              | 0.18               |
| NatWest Markets plc, Reg. S 5.41% 17/05/2029  | USD      | 20,180,000                 | 18,844,275             | 1.00               |
| Prudential Funding Asia plc 3.625% 24/03/2032   | USD      | 990,000                    | 824,711                | 0.04               |
| Prudential Funding Asia plc, Reg. S, FRN 2.95% 03/11/2033   | USD      | 4,219,000                  | 3,488,770              | 0.19               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 4,566,000                  | 4,054,883              | 0.22               |
| Santander UK Group Holdings plc, FRN 6.534% 10/01/2029  | USD      | 5,719,000                  | 5,479,053              | 0.29               |
| Santander UK Group Holdings plc, FRN 2.896% 15/03/2032  | USD      | 6,315,000                  | 4,956,054              | 0.26               |
| Standard Chartered plc, Reg. S, FRN 1.822% 23/11/2025   | USD      | 7,560,000                  | 6,939,540              | 0.37               |
| Standard Chartered plc, Reg. S, FRN 7.767% 16/11/2028   | USD      | 3,861,000                  | 3,829,118              | 0.20               |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 3,400,000                  | 2,996,910              | 0.16               |
| Tesco Corporate Treasury Services plc, Reg. S 5.125% 22/05/2034   | GBP      | 1,770,000                  | 2,016,492              | 0.11               |
| Thames Water Utilities Finance plc, Reg. S 4% 18/04/2027  | EUR      | 1,291,000                  | 1,123,323              | 0.06               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 03/07/2034  | GBP      | 3,740,000                  | 3,487,656              | 0.19               |
| Vodafone Group plc 5.75% 28/06/2054   | USD      | 15,250,000                 | 13,805,240             | 0.74               |
|   |          |                            | <u>131,208,281</u>     | <u>6.99</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 2.625% 15/11/2028  | EUR      | 8,639,000                  | 8,394,404              | 0.45               |
| American Tower Corp., REIT 1.25% 21/05/2033   | EUR      | 670,000                    | 530,865                | 0.03               |
| Ashtead Capital, Inc., 144A 4% 01/05/2028   | USD      | 4,807,000                  | 4,241,911              | 0.23               |
| Ashtead Capital, Inc., 144A 2.45% 12/08/2031  | USD      | 10,023,000                 | 7,547,601              | 0.40               |
| Ashtead Capital, Inc., 144A 5.55% 30/05/2033  | USD      | 1,286,000                  | 1,169,217              | 0.06               |
| Ashtead Capital, Inc., 144A 5.95% 15/10/2033  | USD      | 644,000                    | 601,958                | 0.03               |
| AT&T, Inc. 5.4% 15/02/2034  | USD      | 19,078,000                 | 17,801,369             | 0.95               |
| Berry Global, Inc., Reg. S 1.5% 15/01/2027  | EUR      | 778,000                    | 727,593                | 0.04               |
| Booking Holdings, Inc. 4.75% 15/11/2034   | EUR      | 3,664,000                  | 3,938,375              | 0.21               |
| Bristol-Myers Squibb Co. 1.45% 13/11/2030   | USD      | 7,732,000                  | 5,850,062              | 0.31               |
| Carrier Global Corp. 4.125% 29/05/2028  | EUR      | 3,437,000                  | 3,498,769              | 0.19               |
| CNH Industrial Capital LLC 1.45% 15/07/2026   | USD      | 1,610,000                  | 1,388,644              | 0.07               |
| CNH Industrial Capital LLC 5.5% 12/01/2029  | USD      | 5,521,000                  | 5,204,118              | 0.28               |
| Corning, Inc. 4.125% 15/05/2031   | EUR      | 4,940,000                  | 5,017,399              | 0.27               |
| CVS Health Corp. 1.3% 21/08/2027  | USD      | 12,163,000                 | 10,053,120             | 0.54               |
| CVS Health Corp. 3.75% 01/04/2030   | USD      | 7,517,000                  | 6,454,355              | 0.34               |
| Equinix, Inc., REIT 1% 15/03/2033   | EUR      | 673,000                    | 534,102                | 0.03               |
| Fiserv, Inc. 4.5% 24/05/2031  | EUR      | 6,908,000                  | 7,171,547              | 0.38               |
| Fiserv, Inc. 5.625% 21/08/2033  | USD      | 8,800,000                  | 8,283,392              | 0.44               |
| HCA, Inc. 3.5% 01/09/2030   | USD      | 7,496,000                  | 6,309,197              | 0.34               |
| HCA, Inc. 5.5% 15/06/2047   | USD      | 1,123,000                  | 967,161                | 0.05               |
| Home Depot, Inc. (The) 5.3% 25/06/2054  | USD      | 909,000                    | 829,116                | 0.04               |
| John Deere Capital Corp. 4.95% 14/07/2028   | USD      | 4,450,000                  | 4,156,451              | 0.22               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| John Deere Capital Corp. 4.7% 10/06/2030  | USD      | 10,793,000                 | 9,973,359              | 0.53               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 2,891,000                  | 2,675,560              | 0.14               |
| Kinder Morgan, Inc. 5.3% 01/12/2034   | USD      | 3,064,000                  | 2,771,748              | 0.15               |
| Kroger Co. (The) 2.2% 01/05/2030  | USD      | 2,567,000                  | 2,036,319              | 0.11               |
| Kroger Co. (The) 5.4% 15/01/2049  | USD      | 228,000                    | 202,003                | 0.01               |
| LYB International Finance III LLC 4.2% 01/05/2050   | USD      | 2,055,000                  | 1,457,623              | 0.08               |
| Medtronic, Inc. 4.375% 15/03/2035   | USD      | 766,000                    | 673,014                | 0.04               |
| Metropolitan Life Global Funding I, Reg. S 5% 10/01/2030  | GBP      | 3,278,000                  | 3,879,263              | 0.21               |
| Morgan Stanley, FRN 4.656% 02/03/2029   | EUR      | 10,934,000                 | 11,272,926             | 0.60               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 11,397,000                 | 11,540,003             | 0.61               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 4,929,000                  | 4,916,546              | 0.26               |
| New York Life Global Funding, Reg. S 3.45% 30/01/2031   | EUR      | 10,523,000                 | 10,525,376             | 0.56               |
| Owens Corning 5.95% 15/06/2054  | USD      | 2,417,000                  | 2,270,507              | 0.12               |
| PPG Industries, Inc. 1.2% 15/03/2026  | USD      | 2,531,000                  | 2,199,671              | 0.12               |
| Southern Power Co. 0.9% 15/01/2026  | USD      | 1,006,000                  | 875,048                | 0.05               |
| Stanley Black & Decker, Inc. 2.3% 15/03/2030  | USD      | 7,279,000                  | 5,783,058              | 0.31               |
| Stanley Black & Decker, Inc. 2.75% 15/11/2050   | USD      | 2,450,000                  | 1,308,862              | 0.07               |
| Thermo Fisher Scientific, Inc. 4.977% 10/08/2030  | USD      | 3,026,000                  | 2,825,792              | 0.15               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 5,119,000                  | 4,507,274              | 0.24               |
| US Treasury 1.125% 15/01/2025   | USD      | 41,326,000                 | 37,709,854             | 2.01               |
| US Treasury Bill 0% 05/07/2024  | USD      | 12,318,000                 | 11,486,659             | 0.61               |
| US Treasury Bill 0% 05/09/2024  | USD      | 15,393,000                 | 14,225,290             | 0.76               |
| Verizon Communications, Inc. 2.1% 22/03/2028  | USD      | 6,156,000                  | 5,166,488              | 0.27               |
| Verizon Communications, Inc. 3.75% 28/02/2036   | EUR      | 8,097,000                  | 7,995,621              | 0.43               |
| Verizon Communications, Inc. 5.5% 23/02/2054  | USD      | 2,633,000                  | 2,405,704              | 0.13               |
| Williams Cos., Inc. (The) 5.3% 15/08/2028   | USD      | 8,384,000                  | 7,846,029              | 0.42               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 6,133,000                  | 5,649,982              | 0.30               |
| Zimmer Biomet Holdings, Inc. 5.35% 01/12/2028   | USD      | 3,445,000                  | 3,233,047              | 0.17               |
| Zimmer Biomet Holdings, Inc. 3.55% 20/03/2030   | USD      | 379,000                    | 321,272                | 0.02               |
|   |          |                            | <u>288,404,624</u>     | <u>15.38</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 1,286,000                  | 1,120,413              | 0.06               |
|   |          |                            | <u>1,120,413</u>       | <u>0.06</u>        |
| Total Bonds   |          |                            | <u>1,158,478,049</u>   | <u>61.76</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 17,700,000                 | 14,554,654             | 0.78               |
|   |          |                            | <u>14,554,654</u>      | <u>0.78</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Spain (continued)</i>  |          |                            |                        |                    |
| Total Convertible Bonds   |          |                            | 14,554,654             | 0.78               |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 1,173,032,703          | 62.54              |
| 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      | 1,533,000                  | 1,365,780              | 0.07               |
|   |          |                            | 1,365,780              | 0.07               |
| <i>Belgium</i>  |          |                            |                        |                    |
| KBC Group NV, FRN, 144A 6.324% 21/09/2034   | USD      | 3,926,000                  | 3,800,212              | 0.20               |
|   |          |                            | 3,800,212              | 0.20               |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The) 4.85% 01/02/2030  | USD      | 16,259,000                 | 14,914,816             | 0.79               |
| St Marys Cement, Inc. 5.75% 02/04/2034  | USD      | 800,000                    | 736,590                | 0.04               |
|   |          |                            | 15,651,406             | 0.83               |
| <i>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.2% 29/01/2030   | USD      | 3,536,000                  | 3,050,800              | 0.16               |
| Transelec SA, Reg. S 4.25% 14/01/2025   | USD      | 900,000                    | 830,563                | 0.05               |
|   |          |                            | 3,881,363              | 0.21               |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 6.259% 22/09/2026  | USD      | 7,106,000                  | 6,675,816              | 0.36               |
| Danske Bank A/S, Reg. S, FRN 5.705% 01/03/2030  | USD      | 1,392,000                  | 1,302,272              | 0.07               |
|   |          |                            | 7,978,088              | 0.43               |
| <i>Finland</i>  |          |                            |                        |                    |
| Stora Enso OYJ, 144A 7.25% 15/04/2036   | USD      | 5,670,000                  | 5,580,380              | 0.30               |
|   |          |                            | 5,580,380              | 0.30               |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 5.896% 13/07/2026   | USD      | 3,515,000                  | 3,305,961              | 0.18               |
| BNP Paribas SA, Reg. S, FRN 1.323% 13/01/2027   | USD      | 5,616,000                  | 4,892,723              | 0.26               |
| BNP Paribas SA, Reg. S, FRN 5.125% 13/01/2029   | USD      | 1,578,000                  | 1,459,643              | 0.08               |
| BNP Paribas SA, Reg. S, FRN 3.052% 13/01/2031   | USD      | 2,155,000                  | 1,760,951              | 0.09               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| 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 (continued)</i>   |          |                            |                        |                    |
| BPCE Home Loans FCT, Reg. S, FRN 'A' 4.565% 31/10/2057  | EUR      | 10,363,900                 | 10,420,415             | 0.56               |
| BPCE SA, Reg. S, FRN 6.612% 19/10/2027  | USD      | 5,172,000                  | 4,898,406              | 0.26               |
| Cars Alliance Auto Leases France V, Reg. S, FRN 'A' 4.258%<br>21/10/2038                              | EUR      | 18,000,000                 | 18,040,267             | 0.96               |
| Engie SA, 144A 5.875% 10/04/2054  | USD      | 2,859,000                  | 2,569,071              | 0.14               |
| Societe Generale SA, Reg. S 4.677% 15/06/2027   | USD      | 10,141,000                 | 9,290,546              | 0.49               |
| Societe Generale SA, Reg. S, FRN 6.691% 10/01/2034  | USD      | 2,588,000                  | 2,488,196              | 0.13               |
| Societe Generale SA, Reg. S, FRN 6.066% 19/01/2035  | USD      | 1,531,000                  | 1,414,043              | 0.08               |
|   |          |                            | <u>60,540,222</u>      | <u>3.23</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 7.583% 14/10/2026  | USD      | 4,731,000                  | 4,510,308              | 0.24               |
| AIB Group plc, Reg. S, FRN 6.608% 13/09/2029  | USD      | 2,085,000                  | 2,007,416              | 0.11               |
| Bank of Ireland Group plc, Reg. S, FRN 6.253% 16/09/2026  | USD      | 1,685,000                  | 1,579,333              | 0.08               |
|   |          |                            | <u>8,097,057</u>       | <u>0.43</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, 144A 7.2% 28/11/2033   | USD      | 4,774,000                  | 4,775,189              | 0.26               |
| Intesa Sanpaolo SpA, FRN, 144A 8.248% 21/11/2033  | USD      | 5,882,000                  | 6,078,130              | 0.32               |
|   |          |                            | <u>10,853,319</u>      | <u>0.58</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Bavarian Sky SA-Compartment German Auto Leases 8, Reg. S, FRN<br>'A' 4.056% 20/11/2031                | EUR      | 11,100,000                 | 11,114,121             | 0.59               |
| Compartment VCL 42, Reg. S, FRN 'A' 4.003% 25/03/2030   | EUR      | 12,000,000                 | 12,002,853             | 0.64               |
|   |          |                            | <u>23,116,974</u>      | <u>1.23</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033   | USD      | 3,543,000                  | 3,015,517              | 0.16               |
| Cemex SAB de CV, Reg. S 5.45% 19/11/2029  | USD      | 367,000                    | 335,796                | 0.02               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026   | USD      | 4,958,000                  | 4,310,117              | 0.23               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027   | USD      | 1,417,000                  | 1,251,072              | 0.06               |
|   |          |                            | <u>8,912,502</u>       | <u>0.47</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Braskem Netherlands Finance BV, Reg. S 4.5% 31/01/2030  | USD      | 4,685,000                  | 3,700,352              | 0.20               |
| E.ON International Finance BV, Reg. S 6.65% 30/04/2038  | USD      | 2,881,000                  | 2,873,567              | 0.15               |
| Saecure BV, Reg. S, FRN 'A' 4.284% 28/04/2090   | EUR      | 10,872,382                 | 10,895,001             | 0.58               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050   | USD      | 2,166,000                  | 2,002,291              | 0.11               |
|   |          |                            | <u>19,471,211</u>      | <u>1.04</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| 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>South Korea</i>  |          |                            |                        |                    |
| LG Energy Solution Ltd., Reg. S 5.375% 02/07/2027   | USD      | 7,543,000                  | 7,000,932              | 0.37               |
| LG Energy Solution Ltd., Reg. S 5.75% 25/09/2028  | USD      | 4,141,000                  | 3,903,619              | 0.21               |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2029  | USD      | 8,881,000                  | 8,268,321              | 0.44               |
| SK Hynix, Inc., Reg. S 6.5% 17/01/2033  | USD      | 3,753,000                  | 3,682,308              | 0.20               |
|   |          |                            | 22,855,180             | 1.22               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Express Co., FRN 6.338% 30/10/2026   | USD      | 3,914,000                  | 3,687,292              | 0.20               |
| American Express Co., FRN 5.098% 16/02/2028   | USD      | 4,507,000                  | 4,187,093              | 0.22               |
| Bank of America Corp., FRN 2.015% 13/02/2026  | USD      | 1,810,000                  | 1,650,227              | 0.09               |
| Bank of America Corp., FRN 1.319% 19/06/2026  | USD      | 6,840,000                  | 6,118,573              | 0.33               |
| Bank of America Corp., FRN 1.197% 24/10/2026  | USD      | 9,876,000                  | 8,694,572              | 0.46               |
| Bank of America Corp., FRN 1.734% 22/07/2027  | USD      | 5,472,000                  | 4,731,094              | 0.25               |
| Baxter International, Inc. 1.915% 01/02/2027  | USD      | 6,015,000                  | 5,143,189              | 0.27               |
| Baxter International, Inc. 3.132% 01/12/2051  | USD      | 3,684,000                  | 2,160,072              | 0.12               |
| Berry Global, Inc., 144A 5.65% 15/01/2034   | USD      | 1,821,000                  | 1,665,901              | 0.09               |
| Bimbo Bakeries USA, Inc., Reg. S 6.05% 15/01/2029   | USD      | 11,600,000                 | 11,100,770             | 0.59               |
| Bimbo Bakeries USA, Inc., Reg. S 6.4% 15/01/2034  | USD      | 9,109,000                  | 8,974,607              | 0.48               |
| Capital One Financial Corp., FRN 5.468% 01/02/2029  | USD      | 2,301,000                  | 2,138,001              | 0.11               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029  | USD      | 3,469,000                  | 3,312,235              | 0.18               |
| Capital One Financial Corp., FRN 5.247% 26/07/2030  | USD      | 5,550,000                  | 5,080,810              | 0.27               |
| Carrier Global Corp. 5.9% 15/03/2034  | USD      | 9,745,000                  | 9,495,929              | 0.51               |
| Charter Communications Operating LLC 6.65% 01/02/2034   | USD      | 1,818,000                  | 1,713,751              | 0.09               |
| Charter Communications Operating LLC 6.384% 23/10/2035  | USD      | 1,298,000                  | 1,180,614              | 0.06               |
| Charter Communications Operating LLC 5.375% 01/04/2038  | USD      | 5,070,000                  | 4,130,109              | 0.22               |
| Charter Communications Operating LLC 5.75% 01/04/2048   | USD      | 515,000                    | 402,803                | 0.02               |
| Charter Communications Operating LLC 5.125% 01/07/2049  | USD      | 5,240,000                  | 3,761,999              | 0.20               |
| Charter Communications Operating LLC 5.25% 01/04/2053   | USD      | 2,745,000                  | 2,012,333              | 0.11               |
| Cheniere Corpus Christi Holdings LLC 3.7% 15/11/2029  | USD      | 4,994,000                  | 4,308,101              | 0.23               |
| Citibank NA 5.803% 29/09/2028   | USD      | 18,187,000                 | 17,430,166             | 0.93               |
| Citigroup, Inc., FRN 4.412% 31/03/2031  | USD      | 1,426,000                  | 1,268,086              | 0.07               |
| Citigroup, Inc., FRN 2.572% 03/06/2031  | USD      | 2,771,000                  | 2,218,186              | 0.12               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 4,163,000                  | 3,118,812              | 0.17               |
| Cox Communications, Inc., 144A 5.7% 15/06/2033  | USD      | 14,064,000                 | 13,060,488             | 0.70               |
| Daimler Truck Finance North America LLC, 144A 5.375% 18/01/2034                                       | USD      | 1,679,000                  | 1,551,691              | 0.08               |
| Equinix Europe 2 Financing Corp. LLC, REIT 5.5% 15/06/2034  | USD      | 2,900,000                  | 2,701,229              | 0.14               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 10,889,000                 | 8,025,278              | 0.43               |
| Fresenius Medical Care US Finance III, Inc., 144A 3% 01/12/2031                                       | USD      | 8,998,000                  | 6,796,323              | 0.36               |
| HCA, Inc. 4.625% 15/03/2052   | USD      | 1,874,000                  | 1,411,998              | 0.08               |
| IQVIA, Inc. 5.7% 15/05/2028   | USD      | 8,986,000                  | 8,464,398              | 0.45               |
| IQVIA, Inc. 6.25% 01/02/2029  | USD      | 2,951,000                  | 2,830,119              | 0.15               |
| JPMorgan Chase & Co., FRN 5.546% 15/12/2025   | USD      | 11,991,000                 | 11,177,370             | 0.60               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| JPMorgan Chase & Co., FRN 1.47% 22/09/2027  | USD      | 6,236,000                  | 5,342,859              | 0.28               |
| JPMorgan Chase & Co., FRN 2.522% 22/04/2031   | USD      | 2,539,000                  | 2,047,539              | 0.11               |
| JPMorgan Chase & Co., FRN 2.956% 13/05/2031   | USD      | 2,693,000                  | 2,202,125              | 0.12               |
| JPMorgan Chase & Co., FRN 4.912% 25/07/2033   | USD      | 1,346,000                  | 1,220,012              | 0.06               |
| Marriott International, Inc. 5.3% 15/05/2034  | USD      | 7,402,000                  | 6,778,062              | 0.36               |
| Mars, Inc., 144A 4.75% 20/04/2033   | USD      | 4,387,000                  | 3,973,858              | 0.21               |
| Metropolitan Life Global Funding I, 144A 1.55% 07/01/2031   | USD      | 1,426,000                  | 1,060,428              | 0.06               |
| Morgan Stanley, FRN 2.188% 28/04/2026   | USD      | 3,372,000                  | 3,057,085              | 0.16               |
| Morgan Stanley, FRN 0.985% 10/12/2026   | USD      | 8,316,000                  | 7,258,670              | 0.39               |
| Morgan Stanley, FRN 5.656% 18/04/2030   | USD      | 4,162,000                  | 3,948,194              | 0.21               |
| Morgan Stanley, FRN 3.622% 01/04/2031   | USD      | 873,000                    | 747,006                | 0.04               |
| Nestle Holdings, Inc., 144A 1% 15/09/2027   | USD      | 2,342,000                  | 1,931,956              | 0.10               |
| Nestle Holdings, Inc., Reg. S 5% 12/09/2028   | USD      | 8,508,000                  | 7,969,013              | 0.42               |
| New York Life Global Funding, 144A 4.55% 28/01/2033   | USD      | 2,916,000                  | 2,585,495              | 0.14               |
| NextEra Energy Capital Holdings, Inc. 1.9% 15/06/2028   | USD      | 7,927,000                  | 6,539,412              | 0.35               |
| NextEra Energy Capital Holdings, Inc. 2.75% 01/11/2029  | USD      | 5,219,000                  | 4,331,914              | 0.23               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 3,930,000                  | 3,675,888              | 0.20               |
| NGPL PipeCo LLC, 144A 3.25% 15/07/2031  | USD      | 2,626,000                  | 2,091,835              | 0.11               |
| Niagara Mohawk Power Corp., 144A 2.759% 10/01/2032  | USD      | 4,913,000                  | 3,786,891              | 0.20               |
| Paramount Global 6.875% 30/04/2036  | USD      | 2,106,000                  | 1,838,555              | 0.10               |
| Paramount Global 4.375% 15/03/2043  | USD      | 3,976,000                  | 2,460,495              | 0.13               |
| Paramount Global 5.85% 01/09/2043   | USD      | 8,200,000                  | 6,009,768              | 0.32               |
| Paramount Global 4.9% 15/08/2044  | USD      | 1,838,000                  | 1,189,617              | 0.06               |
| Prudential Financial, Inc., FRN 6.5% 15/03/2054   | USD      | 6,890,000                  | 6,500,742              | 0.35               |
| Roche Holdings, Inc., 144A 5.489% 13/11/2030  | USD      | 14,554,000                 | 13,957,369             | 0.74               |
| Roche Holdings, Inc., Reg. S 1.93% 13/12/2028   | USD      | 1,514,000                  | 1,246,640              | 0.07               |
| Roche Holdings, Inc., Reg. S 4.909% 08/03/2031  | USD      | 8,294,000                  | 7,705,405              | 0.41               |
| Sensata Technologies, Inc., 144A 4.375% 15/02/2030  | USD      | 1,124,000                  | 964,362                | 0.05               |
| Solvay Finance America LLC, 144A 5.85% 04/06/2034   | USD      | 6,658,000                  | 6,228,468              | 0.33               |
| Stanley Black & Decker, Inc., FRN 4% 15/03/2060   | USD      | 2,280,000                  | 1,929,612              | 0.10               |
| Tennessee Gas Pipeline Co. LLC, 144A 2.9% 01/03/2030  | USD      | 2,117,000                  | 1,725,264              | 0.09               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 801,000                    | 548,245                | 0.03               |
| T-Mobile USA, Inc. 4.75% 01/02/2028   | USD      | 1,838,000                  | 1,688,911              | 0.09               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 6,601,000                  | 5,757,940              | 0.31               |
| T-Mobile USA, Inc. 5.05% 15/07/2033   | USD      | 7,956,000                  | 7,261,323              | 0.39               |
| T-Mobile USA, Inc. 5.5% 15/01/2055  | USD      | 1,635,000                  | 1,469,979              | 0.08               |
| Venture Global Calcasieu Pass LLC, 144A 6.25% 15/01/2030  | USD      | 6,081,000                  | 5,761,853              | 0.31               |
| Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031   | USD      | 1,311,000                  | 1,098,040              | 0.06               |
| Verizon Communications, Inc. 4.016% 03/12/2029  | USD      | 1,911,000                  | 1,684,885              | 0.09               |
| Verizon Communications, Inc. 1.68% 30/10/2030   | USD      | 3,560,000                  | 2,699,633              | 0.14               |
| Volkswagen Group of America Finance LLC, Reg. S 5.7% 12/09/2026                                       | USD      | 6,216,000                  | 5,826,757              | 0.31               |
| Warnermedia Holdings, Inc. 5.05% 15/03/2042   | USD      | 3,555,000                  | 2,695,632              | 0.14               |
| Warnermedia Holdings, Inc. 5.141% 15/03/2052  | USD      | 16,595,000                 | 12,049,405             | 0.64               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 322,000                    | 294,048                | 0.02               |
| ZF North America Capital, Inc., 144A 6.875% 14/04/2028  | USD      | 3,103,000                  | 2,952,805              | 0.16               |
| ZF North America Capital, Inc., Reg. S 7.125% 14/04/2030  | USD      | 2,389,000                  | 2,306,207              | 0.12               |
|   |          |                            | <u>352,104,421</u>     | <u>18.77</u>       |
| Total Bonds   |          |                            | <u>544,208,115</u>     | <u>29.01</u>       |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>544,208,115</u>     | <u>29.01</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 7,500,000                  | 6,844,711              | 0.37               |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 7,407,000                  | 5,656,757              | 0.30               |
|   |          |                            | <u>12,501,468</u>      | <u>0.67</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., Reg. S, FRN 5.625% Perpetual  | EUR      | 6,513,000                  | 6,279,670              | 0.33               |
|   |          |                            | <u>6,279,670</u>       | <u>0.33</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Sampo OYJ, Reg. S, FRN 3.375% 23/05/2049  | EUR      | 3,536,000                  | 3,353,521              | 0.18               |
|   |          |                            | <u>3,353,521</u>       | <u>0.18</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 4,600,000                  | 3,954,243              | 0.21               |
| CNP Assurances SACA, Reg. S 0.375% 08/03/2028   | EUR      | 4,600,000                  | 4,015,565              | 0.22               |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 2,500,000                  | 2,869,698              | 0.15               |
|   |          |                            | <u>10,839,506</u>      | <u>0.58</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.2% Perpetual  | USD      | 5,400,000                  | 4,131,372              | 0.22               |
|   |          |                            | <u>4,131,372</u>       | <u>0.22</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 5,544,000                  | 5,944,563              | 0.32               |
| Fresenius Finance Ireland plc, Reg. S 0.875% 01/10/2031   | EUR      | 3,147,000                  | 2,567,058              | 0.13               |
|   |          |                            | <u>8,511,621</u>       | <u>0.45</u>        |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032                   | EUR      | 2,465,000                  | 2,432,103              | 0.13               |
| TenneT Holding BV, Reg. S 2.375% 17/05/2033                            | EUR      | 2,190,000                  | 2,001,422              | 0.11               |
| Volkswagen International Finance NV, Reg. S 1.25% 23/09/2032           | EUR      | 700,000                    | 572,740                | 0.03               |
|  |          |                            | <u>5,006,265</u>       | <u>0.27</u>        |
| <i>Singapore</i>   |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S 1.194% 15/03/2027                      | USD      | 6,932,000                  | 5,848,558              | 0.31               |
| United Overseas Bank Ltd., Reg. S, FRN 3.863% 07/10/2032               | USD      | 4,235,000                  | 3,752,672              | 0.20               |
|  |          |                            | <u>9,601,230</u>       | <u>0.51</u>        |
| <i>Spain</i>   |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031      | GBP      | 5,300,000                  | 5,870,311              | 0.31               |
| Banco Santander SA 2.746% 28/05/2025                                   | USD      | 3,800,000                  | 3,453,493              | 0.19               |
| CaixaBank SA, Reg. S, FRN 5.25% Perpetual                              | EUR      | 1,800,000                  | 1,750,500              | 0.09               |
|  |          |                            | <u>11,074,304</u>      | <u>0.59</u>        |
| <i>Sweden</i>  |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S, FRN 4.625% 23/08/2032                | GBP      | 8,349,000                  | 9,458,691              | 0.50               |
|  |          |                            | <u>9,458,691</u>       | <u>0.50</u>        |
| <i>United Kingdom</i>  |          |                            |                        |                    |
| Centrica plc, Reg. S 5.375% 16/10/2043                                 | USD      | 265,000                    | 214,386                | 0.01               |
| Legal & General Group plc, Reg. S, FRN 5.25% 21/03/2047                | USD      | 1,533,000                  | 1,384,749              | 0.08               |
| Legal & General Group plc, Reg. S, FRN 5.625% Perpetual                | GBP      | 5,146,000                  | 5,393,512              | 0.29               |
| Lloyds Banking Group plc, Reg. S, FRN 2.707% 03/12/2035                | GBP      | 3,190,000                  | 3,062,621              | 0.16               |
| Nationwide Building Society, 144A 4.85% 27/07/2027                     | USD      | 7,180,000                  | 6,613,561              | 0.35               |
| Rothsay Life plc, Reg. S 3.375% 12/07/2026                             | GBP      | 5,888,000                  | 6,636,298              | 0.36               |
| Santander UK Group Holdings plc, Reg. S 3.625% 14/01/2026              | GBP      | 1,030,000                  | 1,187,191              | 0.06               |
|  |          |                            | <u>24,492,318</u>      | <u>1.31</u>        |
| <i>United States of America</i>  |          |                            |                        |                    |
| American Tower Corp., REIT 4.05% 15/03/2032                            | USD      | 2,157,000                  | 1,840,217              | 0.10               |
| Oracle Corp. 6.9% 09/11/2052   | USD      | 962,000                    | 1,003,305              | 0.05               |
| Tennessee Gas Pipeline Co. LLC 7% 15/10/2028                           | USD      | 6,016,000                  | 5,943,671              | 0.32               |
|  |          |                            | <u>8,787,193</u>       | <u>0.47</u>        |
| Total Bonds  |          |                            | <u>114,037,159</u>     | <u>6.08</u>        |
| Total Other transferable securities and money market instruments       |          |                            | <u>114,037,159</u>     | <u>6.08</u>        |



## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

| Investments                | Market<br>Value<br>EUR | % of Net<br>Assets |
|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>   | <b>1,831,277,977</b>   | <b>97.63</b>       |
| Cash                       | 59,499,976             | 3.17               |
| Other assets/(liabilities) | (15,117,085)           | (0.80)             |
| <b>Total net assets</b>    | <b>1,875,660,868</b>   | <b>100.00</b>      |

### Robeco Global SDG Credits

As at 30 June 2024

#### 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, 30/09/2024                                  | 729                    | USD      | 138,914,077               | 367,575                          | 0.02               |
| US 10 Year Note, 19/09/2024                                 | 276                    | USD      | 28,287,264                | 123,360                          | 0.01               |
| US 10 Year Ultra Bond, 19/09/2024                           | 442                    | USD      | 46,718,276                | 242,123                          | 0.01               |
| Canada 10 Year Bond, 18/09/2024                             | 208                    | CAD      | 17,029,706                | 137,577                          | 0.01               |
| Euro-Schatz, 06/09/2024                                     | 263                    | EUR      | 27,799,100                | 40,466                           | –                  |
| Japan 10 Year Bond, 12/09/2024                              | 10                     | JPY      | 8,286,461                 | 4,350                            | –                  |
| Long Gilt, 26/09/2024                                       | 93                     | GBP      | 10,702,548                | 54,421                           | –                  |
| US Long Bond, 19/09/2024                                    | 1,573                  | USD      | 173,004,314               | 903,750                          | 0.05               |
| US Ultra Bond, 19/09/2024                                   | 605                    | USD      | 70,315,197                | 344,722                          | 0.02               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>2,218,344</b>                 | <b>0.12</b>        |
| US 5 Year Note, 30/09/2024                                  | 180                    | USD      | 17,890,570                | (41,098)                         | –                  |
| Australia 10 Year Bond, 16/09/2024                          | 70                     | AUD      | 4,953,854                 | (43,127)                         | –                  |
| Euro-Bobl, 06/09/2024                                       | (2,508)                | EUR      | (292,031,520)             | (2,175,800)                      | (0.12)             |
| Euro-Bund, 06/09/2024                                       | (921)                  | EUR      | (121,222,020)             | (969,881)                        | (0.05)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (31)                   | EUR      | (4,037,440)               | (57,452)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(3,287,358)</b>               | <b>(0.18)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(1,069,014)</b>               | <b>(0.06)</b>      |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty          | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|-----------------------|----------------------------|-----------------|
| AUD                | 2,507,647        | CAD           | 2,274,837   | 03/07/2024    | HSBC                  | 11,442                     | –               |
| AUD                | 272,707          | CHF           | 162,902     | 03/07/2024    | HSBC                  | 771                        | –               |
| AUD                | 18,144           | CHF           | 10,720      | 03/07/2024    | J.P. Morgan           | 174                        | –               |
| AUD                | 17,000,000       | EUR           | 10,382,163  | 03/07/2024    | BNP Paribas           | 210,968                    | 0.01            |
| AUD                | 5,127,920        | EUR           | 3,131,801   | 03/07/2024    | HSBC                  | 63,536                     | –               |
| AUD                | 53,023,528       | EUR           | 32,432,523  | 03/07/2024    | J.P. Morgan           | 607,782                    | 0.03            |
| AUD                | 16,787,296       | EUR           | 10,265,172  | 03/07/2024    | Rabobank              | 195,418                    | 0.01            |
| AUD                | 3,300,053        | GBP           | 1,725,644   | 03/07/2024    | HSBC                  | 21,078                     | –               |
| AUD                | 548,369          | JPY           | 56,964,300  | 03/07/2024    | J.P. Morgan           | 11,251                     | –               |
| AUD                | 124,115          | USD           | 82,388      | 03/07/2024    | BNP Paribas           | 470                        | –               |
| AUD                | 54,633,783       | USD           | 36,283,519  | 03/07/2024    | HSBC                  | 190,782                    | 0.01            |
| AUD                | 145,910          | USD           | 97,425      | 03/07/2024    | J.P. Morgan           | 22                         | –               |
| CAD                | 79,447           | CHF           | 51,568      | 03/07/2024    | J.P. Morgan           | 623                        | –               |
| CAD                | 91,679,508       | EUR           | 61,835,392  | 03/07/2024    | Rabobank              | 677,837                    | 0.04            |
| CHF                | 754,984          | CAD           | 1,146,452   | 03/07/2024    | HSBC                  | 2,262                      | –               |
| CHF                | 32,706           | EUR           | 33,955      | 03/07/2024    | Barclays              | 8                          | –               |
| CHF                | 5,747,118        | EUR           | 5,897,002   | 03/07/2024    | BNP Paribas           | 70,909                     | 0.01            |
| CHF                | 316,353          | EUR           | 327,494     | 03/07/2024    | J.P. Morgan           | 1,012                      | –               |
| CHF                | 1,015,531        | EUR           | 1,038,550   | 03/07/2024    | Rabobank              | 15,996                     | –               |
| CHF                | 988,158          | GBP           | 864,828     | 03/07/2024    | HSBC                  | 6,120                      | –               |
| CHF                | 172,382          | JPY           | 29,978,079  | 03/07/2024    | J.P. Morgan           | 5,101                      | –               |
| CHF                | 16,405,058       | USD           | 18,256,908  | 03/07/2024    | HSBC                  | 1,416                      | –               |
| CHF                | 2,244,656        | USD           | 2,494,788   | 03/07/2024    | Rabobank              | 3,227                      | –               |
| EUR                | 19,110           | AUD           | 30,665      | 03/07/2024    | Barclays              | 2                          | –               |
| EUR                | 1,141,051        | GBP           | 967,353     | 03/07/2024    | Barclays              | 129                        | –               |
| EUR                | 86,746           | GBP           | 73,533      | 03/07/2024    | BNP Paribas           | 19                         | –               |
| EUR                | 3,165,887        | JPY           | 536,521,590 | 03/07/2024    | BNP Paribas           | 53,513                     | –               |
| EUR                | 1,750,436        | NOK           | 19,920,731  | 03/07/2024    | HSBC                  | 4,792                      | –               |
| EUR                | 2,536,810        | USD           | 2,717,885   | 03/07/2024    | Barclays              | 995                        | –               |
| EUR                | 3,271,863        | USD           | 3,501,575   | 03/07/2024    | Cooperatieve Rabobank | 4,856                      | –               |
| EUR                | 9,556,410        | USD           | 10,211,242  | 03/07/2024    | HSBC                  | 29,211                     | –               |
| EUR                | 10,835,966       | USD           | 11,591,101  | 03/07/2024    | J.P. Morgan           | 21,345                     | –               |
| EUR                | 5,878,999        | USD           | 6,289,814   | 03/07/2024    | UBS                   | 10,535                     | –               |
| GBP                | 60,025           | CHF           | 68,137      | 03/07/2024    | J.P. Morgan           | 41                         | –               |
| GBP                | 131,376,344      | EUR           | 153,883,859 | 03/07/2024    | Barclays              | 1,064,813                  | 0.06            |
| GBP                | 2,867,588        | EUR           | 3,366,321   | 03/07/2024    | J.P. Morgan           | 15,787                     | –               |
| GBP                | 3,385,944        | JPY           | 672,859,706 | 03/07/2024    | J.P. Morgan           | 90,196                     | 0.01            |
| GBP                | 3,833,938        | USD           | 4,846,433   | 03/07/2024    | Barclays              | 72                         | –               |
| JPY                | 137,850,277      | USD           | 856,914     | 03/07/2024    | BNP Paribas           | 162                        | –               |
| NOK                | 8,073,742        | EUR           | 701,070     | 03/07/2024    | J.P. Morgan           | 6,428                      | –               |
| NOK                | 4,191,164        | JPY           | 62,272,030  | 03/07/2024    | J.P. Morgan           | 6,028                      | –               |
| NOK                | 4,408,249        | USD           | 413,955     | 03/07/2024    | BNP Paribas           | 68                         | –               |
| SEK                | 41,280,243       | EUR           | 3,632,044   | 03/07/2024    | BNP Paribas           | 4,978                      | –               |
| SEK                | 3,027,703        | EUR           | 265,378     | 03/07/2024    | Citibank              | 1,380                      | –               |
| SEK                | 1,108,115,589    | EUR           | 97,166,758  | 03/07/2024    | J.P. Morgan           | 464,446                    | 0.03            |
| SEK                | 4,082,182        | GBP           | 304,939     | 03/07/2024    | J.P. Morgan           | 10                         | –               |
| SEK                | 30,424,316       | JPY           | 451,986,467 | 03/07/2024    | J.P. Morgan           | 58,569                     | –               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| SEK  | 25,926,274       | USD           | 2,446,856   | 03/07/2024    | BNP Paribas      | 1,307                      | –               |
| USD  | 3,752,227        | CAD           | 5,122,830   | 03/07/2024    | BNP Paribas      | 7,780                      | –               |
| USD  | 419,206          | CHF           | 376,598     | 03/07/2024    | HSBC             | 57                         | –               |
| USD  | 1,277,340        | CHF           | 1,134,053   | 03/07/2024    | J.P. Morgan      | 14,151                     | –               |
| USD  | 31,398,827       | EUR           | 28,983,586  | 03/07/2024    | Barclays         | 311,858                    | 0.02            |
| USD  | 116,731,171      | EUR           | 107,483,193 | 03/07/2024    | BNP Paribas      | 1,428,246                  | 0.08            |
| USD  | 9,014,790        | EUR           | 8,363,871   | 03/07/2024    | HSBC             | 47,025                     | –               |
| USD  | 94,536,415       | EUR           | 87,030,681  | 03/07/2024    | J.P. Morgan      | 1,172,813                  | 0.06            |
| USD  | 249,232,368      | EUR           | 229,453,305 | 03/07/2024    | Rabobank         | 3,083,178                  | 0.17            |
| USD  | 14,957,870       | EUR           | 13,721,373  | 03/07/2024    | Societe Generale | 234,481                    | 0.01            |
| USD  | 685,779          | GBP           | 539,433     | 03/07/2024    | HSBC             | 3,618                      | –               |
| USD  | 4,263,799        | GBP           | 3,353,902   | 03/07/2024    | HSBC             | 22,492                     | –               |
| USD  | 298,041          | GBP           | 234,465     | 03/07/2024    | J.P. Morgan      | 1,542                      | –               |
| USD  | 2,048,147        | JPY           | 317,632,547 | 03/07/2024    | J.P. Morgan      | 68,349                     | –               |
| USD  | 503,845          | SEK           | 5,187,775   | 03/07/2024    | BNP Paribas      | 13,021                     | –               |
| USD  | 485,776          | SEK           | 5,049,709   | 03/07/2024    | J.P. Morgan      | 8,326                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>10,354,824</b>          | <b>0.55</b>     |
| CAD  | 1,532,523        | AUD           | 1,683,525   | 03/07/2024    | J.P. Morgan      | (4,070)                    | –               |
| CHF  | 142,361          | AUD           | 238,288     | 03/07/2024    | HSBC             | (654)                      | –               |
| CHF  | 110,388          | AUD           | 186,841     | 03/07/2024    | J.P. Morgan      | (1,797)                    | –               |
| CHF  | 85,240           | EUR           | 88,732      | 03/07/2024    | BNP Paribas      | (217)                      | –               |
| CHF  | 2,418,074        | EUR           | 2,513,170   | 03/07/2024    | HSBC             | (2,198)                    | –               |
| CHF  | 72,356           | GBP           | 63,782      | 03/07/2024    | J.P. Morgan      | (91)                       | –               |
| CHF  | 139,235          | USD           | 154,972     | 03/07/2024    | HSBC             | (7)                        | –               |
| CHF  | 1,108,080        | USD           | 1,245,400   | 03/07/2024    | J.P. Morgan      | (11,321)                   | –               |
| EUR  | 34,305,501       | AUD           | 56,106,105  | 03/07/2024    | HSBC             | (655,636)                  | (0.04)          |
| EUR  | 10,650,300       | AUD           | 17,410,229  | 03/07/2024    | J.P. Morgan      | (198,455)                  | (0.01)          |
| EUR  | 13,397,747       | CAD           | 19,851,001  | 03/07/2024    | HSBC             | (137,995)                  | (0.01)          |
| EUR  | 1,567,311        | CHF           | 1,527,373   | 03/07/2024    | HSBC             | (18,740)                   | –               |
| EUR  | 411,226          | CHF           | 397,663     | 03/07/2024    | J.P. Morgan      | (1,714)                    | –               |
| EUR  | 17,495,807       | GBP           | 14,936,818  | 03/07/2024    | Barclays         | (121,064)                  | (0.01)          |
| EUR  | 21,605,348       | GBP           | 18,435,176  | 03/07/2024    | J.P. Morgan      | (137,577)                  | (0.01)          |
| EUR  | 24               | USD           | 26          | 03/07/2024    | Barclays         | –                          | –               |
| EUR  | 288,602,800      | USD           | 313,007,758 | 03/07/2024    | Barclays         | (3,436,809)                | (0.18)          |
| EUR  | 12,243,979       | USD           | 13,205,427  | 03/07/2024    | BNP Paribas      | (76,827)                   | –               |
| EUR  | 4,899,986        | USD           | 5,254,530   | 03/07/2024    | Citibank         | (2,547)                    | –               |
| EUR  | 36,725,599       | USD           | 39,850,307  | 03/07/2024    | HSBC             | (455,167)                  | (0.02)          |
| GBP  | 34,388           | AUD           | 65,089      | 03/07/2024    | BNP Paribas      | –                          | –               |
| GBP  | 3,237,640        | AUD           | 6,190,698   | 03/07/2024    | HSBC             | (39,024)                   | –               |
| GBP  | 1,167,757        | AUD           | 2,243,858   | 03/07/2024    | J.P. Morgan      | (20,922)                   | –               |
| GBP  | 17,250,316       | CAD           | 29,929,472  | 03/07/2024    | HSBC             | (62,447)                   | –               |
| GBP  | 1,796,991        | CHF           | 2,053,007   | 03/07/2024    | HSBC             | (12,463)                   | –               |
| GBP  | 671              | CHF           | 762         | 03/07/2024    | J.P. Morgan      | –                          | –               |
| GBP  | 16,235,275       | EUR           | 19,187,948  | 03/07/2024    | Barclays         | (39,643)                   | –               |
| GBP  | 962,866          | EUR           | 1,135,906   | 03/07/2024    | BNP Paribas      | (276)                      | –               |
| GBP  | 19,351           | EUR           | 22,884      | 03/07/2024    | J.P. Morgan      | (61)                       | –               |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| GBP   | 1,176            | USD           | 1,487       | 03/07/2024    | Barclays         | –                          | –               |
| GBP   | 376,128,463      | USD           | 478,040,471 | 03/07/2024    | BNP Paribas      | (2,401,229)                | (0.13)          |
| GBP   | 238,022          | USD           | 304,402     | 03/07/2024    | HSBC             | (3,281)                    | –               |
| GBP   | 5,733,420        | USD           | 7,328,342   | 03/07/2024    | J.P. Morgan      | (75,277)                   | –               |
| JPY   | 39,268,763       | AUD           | 382,564     | 03/07/2024    | BNP Paribas      | (10,586)                   | –               |
| JPY   | 106,649,833      | AUD           | 1,026,648   | 03/07/2024    | J.P. Morgan      | (21,052)                   | –               |
| JPY   | 648,111,208      | CAD           | 5,660,014   | 03/07/2024    | BNP Paribas      | (99,669)                   | (0.01)          |
| JPY   | 73,759,985       | CHF           | 424,229     | 03/07/2024    | J.P. Morgan      | (12,644)                   | –               |
| JPY   | 4,781,267,056    | EUR           | 28,232,250  | 03/07/2024    | BNP Paribas      | (496,013)                  | (0.03)          |
| JPY   | 2,093,441,146    | EUR           | 12,308,992  | 03/07/2024    | Rabobank         | (164,893)                  | (0.01)          |
| JPY   | 831,690,140      | GBP           | 4,185,106   | 03/07/2024    | J.P. Morgan      | (111,369)                  | (0.01)          |
| JPY   | 13,656,702,807   | USD           | 87,412,638  | 03/07/2024    | HSBC             | (2,334,094)                | (0.13)          |
| NOK   | 3,501,727        | AUD           | 501,507     | 03/07/2024    | HSBC             | (5,647)                    | –               |
| NOK   | 19,898,611       | CAD           | 2,584,845   | 03/07/2024    | HSBC             | (18,815)                   | –               |
| NOK   | 1,650,417        | CHF           | 141,186     | 03/07/2024    | HSBC             | (1,985)                    | –               |
| NOK   | 1,087,352        | EUR           | 95,289      | 03/07/2024    | BNP Paribas      | (5)                        | –               |
| NOK   | 145,513,894      | EUR           | 12,759,129  | 03/07/2024    | HSBC             | (7,817)                    | –               |
| NOK   | 26,612,005       | GBP           | 1,991,069   | 03/07/2024    | HSBC             | (16,322)                   | –               |
| NOK   | 415,405,093      | USD           | 39,504,792  | 03/07/2024    | HSBC             | (456,649)                  | (0.03)          |
| NOK   | 21,714,692       | USD           | 2,053,843   | 03/07/2024    | J.P. Morgan      | (13,410)                   | –               |
| SEK   | 4,185,762        | AUD           | 592,147     | 03/07/2024    | BNP Paribas      | (192)                      | –               |
| SEK   | 22,597,637       | AUD           | 3,236,337   | 03/07/2024    | HSBC             | (25,665)                   | –               |
| SEK   | 146,317,974      | CAD           | 19,006,325  | 03/07/2024    | J.P. Morgan      | (68,350)                   | –               |
| SEK   | 16,091,637       | CHF           | 1,376,678   | 03/07/2024    | HSBC             | (11,803)                   | –               |
| SEK   | 1,065,287        | EUR           | 94,666      | 03/07/2024    | BNP Paribas      | (808)                      | –               |
| SEK   | 379,761          | EUR           | 33,835      | 03/07/2024    | J.P. Morgan      | (376)                      | –               |
| SEK   | 193,551,982      | GBP           | 14,487,729  | 03/07/2024    | J.P. Morgan      | (34,188)                   | –               |
| SEK   | 3,138,685,659    | USD           | 298,620,893 | 03/07/2024    | Barclays         | (2,080,680)                | (0.11)          |
| SEK   | 15,105,910       | USD           | 1,438,382   | 03/07/2024    | BNP Paribas      | (11,111)                   | –               |
| SEK   | 113,885,397      | USD           | 10,910,165  | 03/07/2024    | J.P. Morgan      | (145,358)                  | (0.01)          |
| USD   | 12,308,038       | AUD           | 18,492,405  | 03/07/2024    | Barclays         | (39,555)                   | –               |
| USD   | 845,909          | AUD           | 1,273,205   | 03/07/2024    | HSBC             | (4,124)                    | –               |
| USD   | 12,971,699       | AUD           | 19,498,252  | 03/07/2024    | J.P. Morgan      | (47,120)                   | –               |
| USD   | 26,380           | EUR           | 24,627      | 03/07/2024    | BNP Paribas      | (14)                       | –               |
| USD   | 328,139          | EUR           | 306,240     | 03/07/2024    | J.P. Morgan      | (83)                       | –               |
| USD   | 11,114,380       | EUR           | 10,392,401  | 03/07/2024    | Societe Generale | (22,565)                   | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(14,180,471)</b>        | <b>(0.75)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(3,825,647)</b>         | <b>(0.20)</b>   |

## Schedule of Investments (continued)

### Robeco Global SDG Credits

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                           | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 36,811,000  | GBP      | Barclays     | Pay fixed 3.388% Receive floating SONIA 1 day  | 24/03/2028       | 1,107,020              | 0.06               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>1,107,020</b>       | <b>0.06</b>        |
| 12,000,000  | GBP      | Barclays     | Pay floating SONIA 1 day Receive fixed 0.839%  | 11/11/2041       | (5,503,434)            | (0.29)             |
| 5,000,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive fixed 0.601%  | 09/08/2051       | (3,257,512)            | (0.17)             |
| 16,800,000  | CAD      | Barclays     | Pay floating REPO_CORRA 1 day Receive fixed –% | 15/11/2041       | (1,785,310)            | (0.10)             |
| 11,000,000  | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 2.767%   | 22/12/2062       | (1,589,647)            | (0.09)             |
| 40,000,000  | CAD      | Barclays     | Pay floating REPO_CORRA 1 day Receive fixed –% | 15/11/2026       | (1,197,915)            | (0.06)             |
| 7,500,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 2.731%   | 06/04/2063       | (1,130,018)            | (0.06)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(14,463,836)</b>    | <b>(0.77)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(13,356,816)</b>    | <b>(0.71)</b>      |

### Robeco Global SDG Credits

As at 30 June 2024

#### 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 |
|--|----------|--------------|------------------|----------|---|------------------|------------------------|--------------------|
| 2,600,000  | USD      | Citigroup    | Weyerhaeuser Co. | Buy      | 7.13%                                   | 15/07/2023       | (10,370)               | –                  |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |          |   |                  | <b>(10,370)</b>        | <b>–</b>           |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |          |   |                  | <b>(10,370)</b>        | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S 3.5% 22/03/2030   | GBP      | 890,000                    | 944,182                | 0.22               |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 900,000                    | 965,487                | 0.22               |
|   |          |                            | <u>1,909,669</u>       | <u>0.44</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 8.5% Perpetual   | EUR      | 1,000,000                  | 1,074,951              | 0.25               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 1,000,000                  | 960,638                | 0.22               |
| Sappi Papier Holding GmbH, Reg. S 7.5% 15/06/2032   | USD      | 108,000                    | 101,316                | 0.02               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 720,000                    | 671,261                | 0.16               |
| Suzano Austria GmbH 5% 15/01/2030   | USD      | 500,000                    | 441,054                | 0.10               |
|   |          |                            | <u>3,249,220</u>       | <u>0.75</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 1,200,000                  | 1,018,053              | 0.23               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 1,876,000                  | 1,848,410              | 0.43               |
| Syensqo SA, Reg. S, FRN 2.5% Perpetual  | EUR      | 900,000                    | 867,299                | 0.20               |
|   |          |                            | <u>3,733,762</u>       | <u>0.86</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Athora Holding Ltd., Reg. S 6.625% 16/06/2028   | EUR      | 750,000                    | 791,475                | 0.18               |
|   |          |                            | <u>791,475</u>         | <u>0.18</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| IHS Holding Ltd., Reg. S 5.625% 29/11/2026  | USD      | 1,000,000                  | 885,526                | 0.20               |
| Seagate HDD Cayman 9.625% 01/12/2032  | USD      | 965,878                    | 1,027,232              | 0.24               |
| UPCB Finance VII Ltd., Reg. S 3.625% 15/06/2029   | EUR      | 900,000                    | 853,074                | 0.20               |
|   |          |                            | <u>2,765,832</u>       | <u>0.64</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 67,000                     | 60,502                 | 0.01               |
|   |          |                            | <u>60,502</u>          | <u>0.01</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| EP Infrastructure A/S, Reg. S 1.816% 02/03/2031   | EUR      | 1,010,000                  | 807,657                | 0.19               |
|   |          |                            | <u>807,657</u>         | <u>0.19</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Huhtamaki OYJ, Reg. S 5.125% 24/11/2028   | EUR      | 1,300,000                  | 1,338,695              | 0.31               |
|   |          |                            | <u>1,338,695</u>       | <u>0.31</u>        |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, FRN 7.25% Perpetual   | EUR      | 900,000                    | 975,742                | 0.22               |
| Alstom SA, Reg. S, FRN 5.868% 31/12/2164  | EUR      | 300,000                    | 304,284                | 0.07               |
| BNP Paribas SA, Reg. S, FRN 6.875% Perpetual  | EUR      | 200,000                    | 203,896                | 0.05               |
| BNP Paribas SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 1,200,000                  | 1,246,679              | 0.29               |
| CAB SELAS, Reg. S 3.375% 01/02/2028   | EUR      | 1,380,000                  | 1,231,121              | 0.28               |
| Cerba Healthcare SACA, Reg. S 3.5% 31/05/2028   | EUR      | 260,000                    | 214,722                | 0.05               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 100,000                    | 100,297                | 0.02               |
| Credit Agricole SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 300,000                    | 309,312                | 0.07               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 540,000                    | 535,587                | 0.12               |
| Crown European Holdings SA, Reg. S 5% 15/05/2028  | EUR      | 880,000                    | 902,241                | 0.21               |
| Crown European Holdings SA, Reg. S 4.75% 15/03/2029   | EUR      | 1,239,000                  | 1,253,177              | 0.29               |
| Electricite de France SA, Reg. S, FRN 9.125% Perpetual  | USD      | 3,200,000                  | 3,250,881              | 0.75               |
| Forvia SE, Reg. S 3.125% 15/06/2026   | EUR      | 1,363,000                  | 1,330,629              | 0.31               |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 2,002,000                  | 1,877,521              | 0.43               |
| Forvia SE, Reg. S 3.75% 15/06/2028  | EUR      | 864,000                    | 831,625                | 0.19               |
| Forvia SE, Reg. S, FRN 7.25% 15/06/2026   | EUR      | 123,000                    | 127,777                | 0.03               |
| iliad SA, Reg. S 5.625% 15/02/2030  | EUR      | 600,000                    | 614,679                | 0.14               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 715,000                    | 705,698                | 0.16               |
| Loxam SAS, Reg. S 4.5% 15/02/2027   | EUR      | 339,000                    | 336,511                | 0.08               |
| Nexans SA, Reg. S 4.125% 29/05/2029   | EUR      | 1,000,000                  | 988,870                | 0.23               |
| Nexans SA, Reg. S 4.25% 11/03/2030  | EUR      | 700,000                    | 692,623                | 0.16               |
| Picard Groupe SAS, Reg. S 6.375% 01/07/2029   | EUR      | 330,000                    | 330,185                | 0.08               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 1,200,000                  | 1,198,632              | 0.28               |
| SNF Group SACA, Reg. S 2.625% 01/02/2029  | EUR      | 1,311,000                  | 1,221,366              | 0.28               |
| Valeo SE, Reg. S 5.375% 28/05/2027  | EUR      | 900,000                    | 927,136                | 0.21               |
| Valeo SE, Reg. S 1% 03/08/2028  | EUR      | 900,000                    | 787,714                | 0.18               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 400,000                    | 392,039                | 0.09               |
| Veolia Environnement SA, Reg. S, FRN 2.5% Perpetual   | EUR      | 2,400,000                  | 2,153,734              | 0.49               |
| Verallia SA, Reg. S 1.875% 10/11/2031   | EUR      | 700,000                    | 603,920                | 0.14               |
|   |          |                            | 25,648,598             | 5.90               |
| <i>Germany</i>  |          |                            |                        |                    |
| Cheplapharm Arzneimittel GmbH, 144A 5.5% 15/01/2028   | USD      | 960,000                    | 832,911                | 0.19               |
| Cheplapharm Arzneimittel GmbH, Reg. S 4.375% 15/01/2028   | EUR      | 1,889,000                  | 1,790,185              | 0.41               |
| Cheplapharm Arzneimittel GmbH, Reg. S 5.5% 15/01/2028   | USD      | 1,000,000                  | 867,616                | 0.20               |
| Cheplapharm Arzneimittel GmbH, Reg. S 7.5% 15/05/2030   | EUR      | 999,000                    | 1,043,110              | 0.24               |
| Commerzbank AG, Reg. S, FRN 1.375% 29/12/2031   | EUR      | 800,000                    | 738,754                | 0.17               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 200,000                    | 198,043                | 0.05               |
| Commerzbank AG, Reg. S, FRN 6.5% Perpetual  | EUR      | 600,000                    | 588,146                | 0.13               |
| Commerzbank AG, Reg. S, FRN 7.875% 31/12/2164   | EUR      | 600,000                    | 606,378                | 0.14               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2032   | EUR      | 600,000                    | 585,142                | 0.13               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 400,000                    | 357,223                | 0.08               |
| Deutsche Bank AG, Reg. S, FRN 6.75% Perpetual   | EUR      | 200,000                    | 192,353                | 0.04               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 600,000                    | 604,421                | 0.14               |
| IHO Verwaltungs GmbH, Reg. S, FRN 8.75% 15/05/2028  | EUR      | 369,000                    | 394,775                | 0.09               |
| Infineon Technologies AG, Reg. S, FRN 3.625% Perpetual  | EUR      | 900,000                    | 870,371                | 0.20               |
| Novelis Sheet Ingot GmbH, Reg. S 3.375% 15/04/2029  | EUR      | 2,503,000                  | 2,353,950              | 0.54               |
| ONE Hotels GmbH, Reg. S 7.75% 02/04/2031  | EUR      | 714,000                    | 744,474                | 0.17               |
| Schaeffler AG, Reg. S 4.5% 14/08/2026   | EUR      | 200,000                    | 201,319                | 0.05               |
| Schaeffler AG, Reg. S 4.75% 14/08/2029  | EUR      | 500,000                    | 503,260                | 0.12               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 1,520,000                  | 1,418,657              | 0.33               |
| WEPA Hygieneprodukte GmbH, Reg. S 5.625% 15/01/2031   | EUR      | 963,000                    | 971,845                | 0.22               |
| ZF Finance GmbH, Reg. S 2% 06/05/2027   | EUR      | 100,000                    | 93,265                 | 0.02               |
| ZF Finance GmbH, Reg. S 2.75% 25/05/2027  | EUR      | 1,400,000                  | 1,330,825              | 0.31               |
| ZF Finance GmbH, Reg. S 2.25% 03/05/2028  | EUR      | 100,000                    | 91,784                 | 0.02               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 1,200,000                  | 1,160,801              | 0.27               |
|   |          |                            | <u>18,539,608</u>      | <u>4.26</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 1,610,000                  | 1,738,664              | 0.40               |
| Alpha Services and Holdings SA, Reg. S, FRN 6% 13/09/2034   | EUR      | 1,162,000                  | 1,165,323              | 0.27               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 1,023,000                  | 1,042,836              | 0.24               |
| Eurobank SA, Reg. S, FRN 5.875% 28/11/2029  | EUR      | 450,000                    | 473,734                | 0.11               |
| Eurobank SA, Reg. S, FRN 4.875% 30/04/2031  | EUR      | 771,000                    | 773,793                | 0.17               |
|   |          |                            | <u>5,194,350</u>       | <u>1.19</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 6.536% 27/07/2032   | USD      | 1,155,000                  | 1,129,675              | 0.26               |
|   |          |                            | <u>1,129,675</u>       | <u>0.26</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 2.875% 15/07/2029   | EUR      | 940,000                    | 936,447                | 0.21               |
|   |          |                            | <u>936,447</u>         | <u>0.21</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 1,552,500                  | 1,167,906              | 0.27               |
| UltraTech Cement Ltd., Reg. S 2.8% 16/02/2031   | USD      | 600,000                    | 472,008                | 0.11               |
|   |          |                            | <u>1,639,914</u>       | <u>0.38</u>        |



## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Indonesia</i>  |          |                            |                        |                    |
| Bank Tabungan Negara Persero Tbk. PT, Reg. S 4.2% 23/01/2025  | USD      | 1,500,000                  | 1,379,461              | 0.32               |
|   |          |                            | <u>1,379,461</u>       | <u>0.32</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 521,000                    | 560,605                | 0.13               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 3% 19/08/2031   | EUR      | 996,000                    | 954,359                | 0.22               |
|   |          |                            | <u>1,514,964</u>       | <u>0.35</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Flos B&b Italia SpA, Reg. S 10% 15/11/2028  | EUR      | 1,917,000                  | 2,038,547              | 0.47               |
| IMA Industria Macchine Automatiche SpA, Reg. S 3.75% 15/01/2028   | EUR      | 1,550,000                  | 1,473,499              | 0.34               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 900,000                    | 979,157                | 0.23               |
| Intesa Sanpaolo SpA, Reg. S, FRN 6.5% 14/03/2029  | GBP      | 890,000                    | 1,066,790              | 0.25               |
| Intesa Sanpaolo SpA, Reg. S, FRN 5.875% Perpetual   | EUR      | 843,000                    | 804,397                | 0.18               |
| Intesa Sanpaolo Vita SpA, Reg. S, FRN 4.75% Perpetual   | EUR      | 900,000                    | 895,521                | 0.21               |
| Pachelbel Bidco SpA, Reg. S 7.125% 17/05/2031   | EUR      | 2,804,000                  | 2,891,635              | 0.66               |
| Telecom Italia SpA 5.25% 17/03/2055   | EUR      | 200,000                    | 193,162                | 0.04               |
| Telecom Italia SpA, Reg. S 1.625% 18/01/2029  | EUR      | 1,070,000                  | 935,218                | 0.21               |
| Terna - Rete Elettrica Nazionale, Reg. S, FRN 2.375% Perpetual  | EUR      | 4,090,000                  | 3,772,844              | 0.87               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029  | EUR      | 560,000                    | 556,042                | 0.13               |
| UnipolSai Assicurazioni SpA, Reg. S 4.9% 23/05/2034   | EUR      | 1,900,000                  | 1,869,773              | 0.43               |
|   |          |                            | <u>17,476,585</u>      | <u>4.02</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., Reg. S 3.5% 15/08/2024   | EUR      | 131,519                    | 131,197                | 0.03               |
|   |          |                            | <u>131,197</u>         | <u>0.03</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ARD Finance SA, 144A 6.5% 30/06/2027  | USD      | 300,000                    | 70,892                 | 0.02               |
| ARD Finance SA, Reg. S 5% 30/06/2027  | EUR      | 1,650,500                  | 354,665                | 0.08               |
| ARD Finance SA, Reg. S 6.5% 30/06/2027  | USD      | 200,000                    | 47,261                 | 0.01               |
| Birkenstock Financing Sarl, Reg. S 5.25% 30/04/2029   | EUR      | 739,000                    | 744,701                | 0.17               |
| Consolidated Energy Finance SA, Reg. S 5% 15/10/2028  | EUR      | 1,007,000                  | 877,769                | 0.20               |
| Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029  | EUR      | 1,292,000                  | 1,165,022              | 0.27               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 663,000                    | 719,548                | 0.16               |
| Eurofins Scientific SE, Reg. S, FRN 3.25% Perpetual   | EUR      | 900,000                    | 854,480                | 0.20               |
| Eurofins Scientific SE, Reg. S, FRN 6.75% Perpetual   | EUR      | 1,672,000                  | 1,684,677              | 0.39               |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 807,000                    | 708,146                | 0.16               |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029   | USD      | 1,116,000                  | 999,324                | 0.23               |
| Motion Finco Sarl, Reg. S 7.375% 15/06/2030   | EUR      | 310,000                    | 322,521                | 0.07               |
| Telecom Italia Finance SA 7.75% 24/01/2033  | EUR      | 440,000                    | 517,849                | 0.12               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 9,066,855              | 2.08               |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 1,676,010                  | 1,426,974              | 0.33               |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 1,360,000                  | 1,255,628              | 0.29               |
|   |          |                            | 2,682,602              | 0.62               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Achmea BV, Reg. S, FRN 5.625% 02/11/2044  | EUR      | 610,000                    | 612,490                | 0.14               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 900,000                    | 1,015,425              | 0.23               |
| ASR Nederland NV, Reg. S, FRN 4.625% Perpetual  | EUR      | 1,409,000                  | 1,297,745              | 0.30               |
| Boels Topholding BV, Reg. S 6.25% 15/02/2029  | EUR      | 2,967,000                  | 3,085,858              | 0.71               |
| Boels Topholding BV, Reg. S 5.75% 15/05/2030  | EUR      | 930,000                    | 942,636                | 0.22               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 598,000                    | 590,405                | 0.13               |
| de Volksbank NV, Reg. S, FRN 7% Perpetual   | EUR      | 1,400,000                  | 1,392,891              | 0.32               |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 3,586,000                  | 3,287,465              | 0.76               |
| Goodyear Europe BV, Reg. S 2.75% 15/08/2028   | EUR      | 579,000                    | 522,547                | 0.12               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 1,160,000                  | 1,467,140              | 0.34               |
| ING Groep NV, Reg. S, FRN 8% Perpetual  | USD      | 600,000                    | 570,804                | 0.13               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 440,000                    | 444,630                | 0.10               |
| Koninklijke KPN NV, Reg. S, FRN 6% Perpetual  | EUR      | 1,240,000                  | 1,295,933              | 0.30               |
| NN Group NV, Reg. S, FRN 6.375% Perpetual   | EUR      | 873,000                    | 873,131                | 0.20               |
| OI European Group BV, Reg. S 6.25% 15/05/2028   | EUR      | 1,500,000                  | 1,551,013              | 0.36               |
| OI European Group BV, Reg. S 5.25% 01/06/2029   | EUR      | 549,000                    | 550,533                | 0.13               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 1,082,000                  | 1,018,537              | 0.23               |
| Selecta Group BV, Reg. S 8% 01/04/2026  | EUR      | 1,782,525                  | 1,723,336              | 0.40               |
| Selecta Group BV, Reg. S, FRN 10% 01/07/2026  | EUR      | 359,946                    | 309,267                | 0.07               |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 300,000                    | 325,500                | 0.07               |
| Titan Holdings II BV, Reg. S 5.125% 15/07/2029  | EUR      | 155,000                    | 156,373                | 0.04               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 400,000                    | 384,154                | 0.09               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 400,000                    | 401,005                | 0.09               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 200,000                    | 211,320                | 0.05               |
|   |          |                            | 24,030,138             | 5.53               |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 4% 17/05/2032   | EUR      | 1,600,000                  | 1,546,589              | 0.36               |
|   |          |                            | 1,546,589              | 0.36               |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 1,030,000                  | 1,071,045              | 0.25               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Romania (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 1,071,045              | 0.25               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.5% Perpetual  | USD      | 800,000                    | 743,420                | 0.17               |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 1,400,000                  | 1,453,980              | 0.34               |
| Banco de Sabadell SA, Reg. S, FRN 5.5% 08/09/2029   | EUR      | 1,100,000                  | 1,158,821              | 0.27               |
| Banco de Sabadell SA, Reg. S, FRN 2% 17/01/2030   | EUR      | 900,000                    | 883,084                | 0.20               |
| Banco Santander SA, Reg. S, FRN 7% Perpetual  | EUR      | 400,000                    | 401,489                | 0.09               |
| Bankinter SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 800,000                    | 800,000                | 0.18               |
| Bankinter SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 200,000                    | 205,481                | 0.05               |
| CaixaBank SA, Reg. S, FRN 6.875% 25/10/2033   | GBP      | 600,000                    | 721,791                | 0.17               |
| CaixaBank SA, Reg. S, FRN 7.5% 31/12/2164   | EUR      | 600,000                    | 624,230                | 0.14               |
| Grifols SA, Reg. S 2.25% 15/11/2027   | EUR      | 1,370,000                  | 1,226,004              | 0.28               |
| Grifols SA, Reg. S 3.875% 15/10/2028  | EUR      | 500,000                    | 409,902                | 0.09               |
|   |          |                            | 8,628,202              | 1.98               |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, Reg. S 3% 01/09/2029  | EUR      | 860,000                    | 694,450                | 0.16               |
| Ardagh Packaging Finance plc, 144A 5.25% 15/08/2027   | USD      | 1,220,000                  | 705,301                | 0.16               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 530,000                    | 439,066                | 0.10               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 1,926,000                  | 1,595,213              | 0.37               |
| Ardagh Packaging Finance plc, Reg. S 4.75% 15/07/2027   | GBP      | 283,000                    | 188,817                | 0.04               |
| Canpack SA, 144A 3.125% 01/11/2025  | USD      | 200,000                    | 178,992                | 0.04               |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 810,000                    | 757,982                | 0.18               |
|   |          |                            | 4,559,821              | 1.05               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Dometic Group AB, Reg. S 3% 08/05/2026  | EUR      | 890,000                    | 865,897                | 0.20               |
|   |          |                            | 865,897                | 0.20               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Aviva plc, Reg. S, FRN 6.875% Perpetual   | GBP      | 330,000                    | 368,993                | 0.08               |
| Barclays plc, Reg. S, FRN 8.875% Perpetual  | GBP      | 1,810,000                  | 2,185,312              | 0.50               |
| British Telecommunications plc, FRN, 144A 4.875% 23/11/2081   | USD      | 1,250,000                  | 1,042,747              | 0.24               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 1,895,000                  | 2,375,421              | 0.55               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 405,000                    | 482,050                | 0.11               |
| Harbour Energy plc, 144A 5.5% 15/10/2026  | USD      | 1,650,000                  | 1,509,589              | 0.35               |
| Iceland Bondco plc, Reg. S 10.875% 15/12/2027   | GBP      | 140,000                    | 171,845                | 0.04               |
| Iceland Bondco plc, Reg. S 4.375% 15/05/2028  | GBP      | 100,000                    | 98,284                 | 0.02               |
| INEOS Finance plc, 144A 6.75% 15/05/2028  | USD      | 980,000                    | 917,627                | 0.21               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 6.625% 15/05/2028   | EUR      | 330,000                    | 340,463                | 0.08               |
| INEOS Finance plc, Reg. S 6.375% 15/04/2029   | EUR      | 930,000                    | 956,450                | 0.22               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 2,646,000                  | 2,435,309              | 0.56               |
| Pinewood Finco plc, Reg. S 3.625% 15/11/2027  | GBP      | 850,000                    | 922,401                | 0.21               |
| Pinewood Finco plc, Reg. S 6% 27/03/2030  | GBP      | 1,628,000                  | 1,881,937              | 0.43               |
| Tesco Property Finance 3 plc, Reg. S 5.744% 13/04/2040  | GBP      | 323,012                    | 378,775                | 0.09               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 18/01/2031  | EUR      | 2,172,000                  | 1,868,601              | 0.43               |
| Thames Water Utilities Finance plc, Reg. S 7.125% 30/04/2031  | GBP      | 120,000                    | 125,122                | 0.03               |
| Thames Water Utilities Finance plc, Reg. S 8.25% 25/04/2040   | GBP      | 120,000                    | 134,650                | 0.03               |
| Vmed O2 UK Financing I plc, Reg. S 4% 31/01/2029  | GBP      | 1,262,000                  | 1,286,852              | 0.30               |
| Vmed O2 UK Financing I plc, Reg. S 3.25% 31/01/2031   | EUR      | 312,000                    | 274,560                | 0.06               |
| Vmed O2 UK Financing I plc, Reg. S 4.25% 31/01/2031   | USD      | 544,000                    | 422,067                | 0.10               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 1,060,000                  | 1,031,937              | 0.24               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 360,000                    | 324,900                | 0.07               |
|   |          |                            | 21,535,892             | 4.95               |
| <i>United States of America</i>   |          |                            |                        |                    |
| B&G Foods, Inc. 5.25% 01/04/2025  | USD      | 457,000                    | 422,481                | 0.10               |
| B&G Foods, Inc. 5.25% 15/09/2027  | USD      | 538,000                    | 465,634                | 0.11               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 4,685,000                  | 3,716,543              | 0.86               |
| Ball Corp. 3.125% 15/09/2031  | USD      | 717,000                    | 565,832                | 0.13               |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 1,120,000                  | 1,084,527              | 0.25               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 1,207,000                  | 1,168,590              | 0.27               |
| Belden, Inc., Reg. S 3.375% 15/07/2031  | EUR      | 900,000                    | 822,929                | 0.19               |
| Coty, Inc., Reg. S 4.5% 15/05/2027  | EUR      | 423,000                    | 425,947                | 0.10               |
| Dana, Inc. 5.625% 15/06/2028  | USD      | 859,000                    | 776,954                | 0.18               |
| EMRLD Borrower LP, Reg. S 6.375% 15/12/2030   | EUR      | 3,512,000                  | 3,635,552              | 0.84               |
| Encompass Health Corp. 4.5% 01/02/2028  | USD      | 170,000                    | 150,941                | 0.03               |
| Encompass Health Corp. 4.625% 01/04/2031  | USD      | 811,000                    | 695,446                | 0.16               |
| HCA, Inc. 7.5% 15/11/2095   | USD      | 1,181,000                  | 1,182,963              | 0.27               |
| IQVIA, Inc., Reg. S 1.75% 15/03/2026  | EUR      | 900,000                    | 864,015                | 0.20               |
| IQVIA, Inc., Reg. S 2.25% 15/01/2028  | EUR      | 1,065,000                  | 990,197                | 0.23               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 1,316,000                  | 1,191,270              | 0.27               |
| Olympus Water US Holding Corp., Reg. S 3.875% 01/10/2028  | EUR      | 470,000                    | 439,801                | 0.10               |
| Olympus Water US Holding Corp., Reg. S 5.375% 01/10/2029  | EUR      | 1,935,000                  | 1,747,970              | 0.40               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 1,150,000                  | 1,080,795              | 0.25               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 1,030,000                  | 970,598                | 0.22               |
| PulteGroup, Inc. 7.875% 15/06/2032  | USD      | 812,000                    | 867,027                | 0.20               |
| PulteGroup, Inc. 6.375% 15/05/2033  | USD      | 373,000                    | 365,711                | 0.08               |
| RAY Financing LLC, Reg. S 6.5% 15/07/2031   | EUR      | 2,341,000                  | 2,349,919              | 0.54               |
| Regal Rexnord Corp. 6.05% 15/04/2028  | USD      | 1,360,000                  | 1,284,091              | 0.30               |
| Regal Rexnord Corp. 6.3% 15/02/2030   | USD      | 1,364,000                  | 1,299,339              | 0.30               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Regal Rexnord Corp. 6.4% 15/04/2033   | USD      | 171,000                    | 163,776                | 0.04               |
| Service Corp. International 3.375% 15/08/2030   | USD      | 3,003,000                  | 2,442,402              | 0.56               |
| Silgan Holdings, Inc. 2.25% 01/06/2028  | EUR      | 5,441,000                  | 4,968,977              | 1.14               |
| Standard Industries, Inc., Reg. S 2.25% 21/11/2026  | EUR      | 2,513,000                  | 2,367,214              | 0.54               |
| Suburban Propane Partners LP 5.875% 01/03/2027  | USD      | 558,000                    | 514,517                | 0.12               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 699,000                    | 615,469                | 0.14               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 645,000                    | 582,836                | 0.13               |
| United Rentals North America, Inc. 5.25% 15/01/2030   | USD      | 839,000                    | 757,794                | 0.17               |
| United Rentals North America, Inc. 4% 15/07/2030  | USD      | 2,408,000                  | 2,033,047              | 0.47               |
| United Rentals North America, Inc. 3.875% 15/02/2031  | USD      | 171,000                    | 142,441                | 0.03               |
| VF Corp. 0.25% 25/02/2028   | EUR      | 200,000                    | 168,775                | 0.04               |
| VF Corp. 4.25% 07/03/2029   | EUR      | 2,428,000                  | 2,334,132              | 0.54               |
| Walgreens Boots Alliance, Inc. 3.6% 20/11/2025  | GBP      | 2,418,000                  | 2,752,883              | 0.63               |
| WMG Acquisition Corp., Reg. S 2.75% 15/07/2028  | EUR      | 500,000                    | 470,921                | 0.11               |
| WMG Acquisition Corp., Reg. S 2.25% 15/08/2031  | EUR      | 1,686,000                  | 1,467,747              | 0.34               |
|   |          |                            | <u>50,348,003</u>      | <u>11.58</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 2,350,000                  | 2,047,411              | 0.47               |
|   |          |                            | <u>2,047,411</u>       | <u>0.47</u>        |
| Total Bonds   |          |                            | <u>214,630,066</u>     | <u>49.37</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Italy</i>  |          |                            |                        |                    |
| Nexi SpA, Reg. S 0% 24/02/2028  | EUR      | 1,400,000                  | 1,193,484              | 0.27               |
|   |          |                            | <u>1,193,484</u>       | <u>0.27</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 1,200,000                  | 986,756                | 0.23               |
|   |          |                            | <u>986,756</u>         | <u>0.23</u>        |
| Total Convertible Bonds   |          |                            | <u>2,180,240</u>       | <u>0.50</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>216,810,306</u>     | <u>49.87</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      | 472,000                    | 420,514                | 0.09               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 5.875% 15/04/2030   | USD      | 944,000                    | 861,283                | 0.20               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 454,000                    | 404,477                | 0.09               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 2,621,000                  | 2,185,846              | 0.50               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 6.125% 15/04/2032   | USD      | 649,000                    | 598,678                | 0.14               |
| Mineral Resources Ltd., 144A 9.25% 01/10/2028   | USD      | 655,000                    | 641,467                | 0.15               |
| Mineral Resources Ltd., 144A 8.5% 01/05/2030  | USD      | 395,000                    | 381,569                | 0.09               |
|   |          |                            | 5,493,834              | 1.26               |
| <i>Austria</i>  |          |                            |                        |                    |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 341,000                    | 319,896                | 0.08               |
| Suzano Austria GmbH, Reg. S 7% 16/03/2047   | USD      | 1,240,000                  | 1,186,272              | 0.27               |
|   |          |                            | 1,506,168              | 0.35               |
| <i>Canada</i>   |          |                            |                        |                    |
| 1375209 BC Ltd., Reg. S 9% 30/01/2028   | USD      | 117,000                    | 104,979                | 0.02               |
| First Quantum Minerals Ltd., 144A 9.375% 01/03/2029   | USD      | 200,000                    | 195,241                | 0.05               |
| First Quantum Minerals Ltd., 144A 8.625% 01/06/2031   | USD      | 1,380,000                  | 1,279,888              | 0.29               |
| First Quantum Minerals Ltd., Reg. S 6.875% 15/10/2027   | USD      | 860,000                    | 782,616                | 0.18               |
| GFL Environmental, Inc., 144A 3.5% 01/09/2028   | USD      | 1,875,000                  | 1,613,067              | 0.37               |
| Husky Injection Molding Systems Ltd., 144A 9% 15/02/2029  | USD      | 1,813,000                  | 1,751,770              | 0.40               |
| Mattamy Group Corp., 144A 5.25% 15/12/2027  | USD      | 840,000                    | 761,697                | 0.18               |
| Mattamy Group Corp., 144A 4.625% 01/03/2030   | USD      | 207,000                    | 178,089                | 0.04               |
| NOVA Chemicals Corp., 144A 5% 01/05/2025  | USD      | 151,000                    | 139,904                | 0.03               |
| NOVA Chemicals Corp., 144A 5.25% 01/06/2027   | USD      | 1,927,000                  | 1,719,601              | 0.40               |
| NOVA Chemicals Corp., 144A 8.5% 15/11/2028  | USD      | 132,000                    | 130,610                | 0.03               |
| NOVA Chemicals Corp., 144A 4.25% 15/05/2029   | USD      | 184,000                    | 151,158                | 0.04               |
| NOVA Chemicals Corp., 144A 9% 15/02/2030  | USD      | 283,000                    | 279,048                | 0.06               |
|   |          |                            | 9,087,668              | 2.09               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| C&W Senior Finance Ltd., 144A 6.875% 15/09/2027   | USD      | 1,000,000                  | 893,054                | 0.20               |
| Lima Metro Line 2 Finance Ltd., Reg. S 4.35% 05/04/2036   | USD      | 1,155,377                  | 982,353                | 0.23               |
| Seagate HDD Cayman 4.091% 01/06/2029  | USD      | 1,247,000                  | 1,077,028              | 0.25               |
| Seagate HDD Cayman 3.125% 15/07/2029  | USD      | 1,293,000                  | 1,028,274              | 0.24               |
| Seagate HDD Cayman 8.25% 15/12/2029   | USD      | 119,000                    | 119,083                | 0.03               |
| Seagate HDD Cayman 4.125% 15/01/2031  | USD      | 681,000                    | 563,875                | 0.13               |
| Shimao Group Holdings Ltd., Reg. S 3.45% 11/01/2031 <sup>§</sup>                                      | USD      | 1,430,000                  | 65,046                 | 0.01               |
|   |          |                            | 4,728,713              | 1.09               |
| <i>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.2% 29/01/2030   | USD      | 626,000                    | 540,102                | 0.12               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Empresa Nacional de Telecomunicaciones SA, Reg. S 3.05%<br>14/09/2032                                 | USD      | 965,000                    | 724,819                | 0.17               |
|   |          |                            | 1,264,921              | 0.29               |
| <i>France</i>   |          |                            |                        |                    |
| SNF Group SACA, 144A 3.125% 15/03/2027  | USD      | 2,550,000                  | 2,190,098              | 0.50               |
| SNF Group SACA, 144A 3.375% 15/03/2030  | USD      | 429,000                    | 345,551                | 0.08               |
| Vallourec SACA, 144A 7.5% 15/04/2032  | USD      | 1,550,000                  | 1,496,989              | 0.35               |
|   |          |                            | 4,032,638              | 0.93               |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG, FRN 3.729% 14/01/2032   | USD      | 1,790,000                  | 1,411,152              | 0.33               |
| IHO Verwaltungs GmbH, Reg. S 6.375% 15/05/2029  | USD      | 1,518,000                  | 1,398,988              | 0.32               |
|   |          |                            | 2,810,140              | 0.65               |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy Ltd., Reg. S 4.375% 08/09/2024   | USD      | 900,000                    | 833,492                | 0.19               |
| JSW Steel Ltd., Reg. S 5.05% 05/04/2032   | USD      | 200,000                    | 164,917                | 0.04               |
|   |          |                            | 998,409                | 0.23               |
| <i>Ireland</i>  |          |                            |                        |                    |
| James Hardie International Finance DAC, 144A 5% 15/01/2028  | USD      | 200,000                    | 180,084                | 0.04               |
| Smurfit Kappa Treasury Funding DAC 7.5% 20/11/2025  | USD      | 353,000                    | 336,100                | 0.08               |
|   |          |                            | 516,184                | 0.12               |
| <i>Italy</i>  |          |                            |                        |                    |
| UniCredit SpA, FRN, 144A 5.861% 19/06/2032  | USD      | 2,880,000                  | 2,626,138              | 0.60               |
|   |          |                            | 2,626,138              | 0.60               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 4.875% 15/08/2026   | USD      | 1,620,000                  | 1,470,418              | 0.34               |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028   | USD      | 1,410,000                  | 1,347,779              | 0.31               |
|   |          |                            | 2,818,197              | 0.65               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Consolidated Energy Finance SA, Reg. S 12% 15/02/2031   | USD      | 644,000                    | 623,136                | 0.14               |
| Millicom International Cellular SA, Reg. S 4.5% 27/04/2031  | USD      | 360,000                    | 288,453                | 0.06               |
| Nexa Resources SA, Reg. S 6.75% 09/04/2034  | USD      | 631,000                    | 594,409                | 0.14               |
| Selecta Group FinCo. SA 12% 01/10/2026  | EUR      | 131,798                    | 56,487                 | 0.01               |
| Selecta Group FinCo. SA 12% 01/10/2026  | EUR      | 263,595                    | 121,765                | 0.03               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Telenet Finance Luxembourg Notes Sarl, 144A 5.5% 01/03/2028   | USD      | 2,200,000                  | 1,946,509              | 0.45               |
|   |          |                            | <u>3,630,759</u>       | <u>0.83</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| BBVA Bancomer SA, FRN, 144A 8.45% 29/06/2038  | USD      | 2,700,000                  | 2,601,119              | 0.60               |
| BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033   | USD      | 1,000,000                  | 851,120                | 0.19               |
| Cemex SAB de CV, Reg. S 3.875% 11/07/2031   | USD      | 1,000,000                  | 820,154                | 0.19               |
| Orbia Advance Corp. SAB de CV, Reg. S 2.875% 11/05/2031   | USD      | 1,220,000                  | 940,897                | 0.22               |
| Orbia Advance Corp. SAB de CV, Reg. S 6.75% 19/09/2042  | USD      | 750,000                    | 685,138                | 0.16               |
|   |          |                            | <u>5,898,428</u>       | <u>1.36</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Braskem Netherlands Finance BV, 144A 7.25% 13/02/2033   | USD      | 1,000,000                  | 879,403                | 0.20               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 31/01/2030  | USD      | 470,000                    | 371,220                | 0.08               |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026   | USD      | 672,490                    | 592,370                | 0.14               |
| OI European Group BV, 144A 4.75% 15/02/2030   | USD      | 2,399,000                  | 2,045,663              | 0.47               |
| Sensata Technologies BV, 144A 4% 15/04/2029   | USD      | 1,614,000                  | 1,383,502              | 0.32               |
| Sunrise FinCo. I BV, 144A 4.875% 15/07/2031   | USD      | 500,000                    | 423,635                | 0.10               |
| VEON Holdings BV, Reg. S 3.375% 25/11/2027  | USD      | 1,360,000                  | 1,031,024              | 0.24               |
|   |          |                            | <u>6,726,817</u>       | <u>1.55</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Consortio Transmantaro SA, Reg. S 4.7% 16/04/2034   | USD      | 860,000                    | 754,030                | 0.17               |
| Consortio Transmantaro SA, Reg. S 5.2% 11/04/2038   | USD      | 1,653,000                  | 1,446,905              | 0.33               |
|   |          |                            | <u>2,200,935</u>       | <u>0.50</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, 144A 3.25% 01/09/2028   | USD      | 1,240,000                  | 1,016,192              | 0.23               |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026   | USD      | 900,000                    | 789,363                | 0.18               |
| Axalta Coating Systems LLC, 144A 4.75% 15/06/2027   | USD      | 680,000                    | 617,013                | 0.14               |
| Canpack SA, 144A 3.875% 15/11/2029  | USD      | 1,400,000                  | 1,170,341              | 0.27               |
| Canpack SA, Reg. S 3.875% 15/11/2029  | USD      | 1,711,000                  | 1,430,323              | 0.33               |
| Cascades, Inc., 144A 5.125% 15/01/2026  | USD      | 1,919,000                  | 1,763,053              | 0.41               |
|   |          |                            | <u>6,786,285</u>       | <u>1.56</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034   | USD      | 730,000                    | 603,283                | 0.14               |
|   |          |                            | <u>603,283</u>         | <u>0.14</u>        |



## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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 Kingdom</i>   |          |                            |                        |                    |
| INEOS Finance plc, Reg. S 7.5% 15/04/2029   | USD      | 1,652,000                  | 1,558,536              | 0.36               |
| Lloyds Banking Group plc, FRN 8% Perpetual  | USD      | 2,310,000                  | 2,206,972              | 0.51               |
| Vmed O2 UK Financing I plc, 144A 4.75% 15/07/2031   | USD      | 710,000                    | 559,099                | 0.13               |
| Vodafone Group plc, FRN 7% 04/04/2079   | USD      | 982,000                    | 945,009                | 0.21               |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 902,000                    | 858,446                | 0.20               |
|   |          |                            | 6,128,062              | 1.41               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 3.25% 15/03/2026  | USD      | 842,000                    | 753,603                | 0.17               |
| Albertsons Cos., Inc., 144A 4.625% 15/01/2027   | USD      | 1,811,000                  | 1,633,247              | 0.38               |
| Albertsons Cos., Inc., 144A 5.875% 15/02/2028   | USD      | 708,000                    | 652,721                | 0.15               |
| Albertsons Cos., Inc., 144A 6.5% 15/02/2028   | USD      | 708,000                    | 663,816                | 0.15               |
| Albertsons Cos., Inc., 144A 3.5% 15/03/2029   | USD      | 2,030,000                  | 1,702,521              | 0.39               |
| Amer Sports Co., 144A 6.75% 16/02/2031  | USD      | 146,000                    | 135,354                | 0.03               |
| Avient Corp., 144A 7.125% 01/08/2030  | USD      | 368,000                    | 349,446                | 0.08               |
| Axalta Coating Systems LLC, 144A 3.375% 15/02/2029  | USD      | 1,578,000                  | 1,320,505              | 0.30               |
| Berry Global, Inc., 144A 4.5% 15/02/2026  | USD      | 944,000                    | 861,302                | 0.20               |
| Berry Global, Inc., 144A 5.625% 15/07/2027  | USD      | 377,000                    | 346,084                | 0.08               |
| Boost Newco Borrower LLC, 144A 7.5% 15/01/2031  | USD      | 1,631,000                  | 1,587,073              | 0.36               |
| Brink's Co. (The), 144A 6.5% 15/06/2029   | USD      | 450,000                    | 424,938                | 0.10               |
| Calderys Financing LLC, 144A 11.25% 01/06/2028  | USD      | 2,699,000                  | 2,666,993              | 0.61               |
| CCO Holdings LLC, 144A 5.125% 01/05/2027  | USD      | 2,950,000                  | 2,641,675              | 0.61               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 273,000                    | 238,185                | 0.05               |
| CCO Holdings LLC, 144A 6.375% 01/09/2029  | USD      | 831,000                    | 735,407                | 0.17               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 4,066,000                  | 3,286,038              | 0.76               |
| CCO Holdings LLC, 144A 4.75% 01/02/2032   | USD      | 219,000                    | 167,337                | 0.04               |
| CCO Holdings LLC, 144A 4.25% 15/01/2034   | USD      | 1,671,000                  | 1,182,685              | 0.27               |
| CCO Holdings LLC 4.5% 01/05/2032  | USD      | 868,000                    | 653,148                | 0.15               |
| Champions Financing, Inc., 144A 8.75% 15/02/2029  | USD      | 968,000                    | 925,915                | 0.21               |
| Chart Industries, Inc., 144A 7.5% 01/01/2030  | USD      | 189,000                    | 182,517                | 0.04               |
| Clearwater Paper Corp., 144A 4.75% 15/08/2028   | USD      | 1,180,000                  | 1,022,592              | 0.23               |
| Clydesdale Acquisition Holdings, Inc., 144A 6.625% 15/04/2029   | USD      | 418,000                    | 383,667                | 0.09               |
| Clydesdale Acquisition Holdings, Inc., 144A 8.75% 15/04/2030  | USD      | 352,000                    | 321,193                | 0.07               |
| CommScope, Inc., 144A 4.75% 01/09/2029  | USD      | 1,509,000                  | 976,013                | 0.22               |
| Crown Americas LLC 5.25% 01/04/2030   | USD      | 2,409,000                  | 2,173,498              | 0.50               |
| Darling Ingredients, Inc., 144A 5.25% 15/04/2027  | USD      | 141,000                    | 128,585                | 0.03               |
| Darling Ingredients, Inc., 144A 6% 15/06/2030   | USD      | 1,483,000                  | 1,360,103              | 0.31               |
| Edgewell Personal Care Co., 144A 5.5% 01/06/2028  | USD      | 425,000                    | 387,369                | 0.09               |
| Edgewell Personal Care Co., 144A 4.125% 01/04/2029  | USD      | 1,771,000                  | 1,519,783              | 0.35               |
| Endo Finance Holdings, Inc., 144A 8.5% 15/04/2031   | USD      | 188,000                    | 181,452                | 0.04               |
| Energizer Holdings, Inc., 144A 4.375% 31/03/2029  | USD      | 953,000                    | 803,801                | 0.18               |
| EnLink Midstream LLC, 144A 6.5% 01/09/2030  | USD      | 160,000                    | 152,678                | 0.03               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Fortrea Holdings, Inc., 144A 7.5% 01/07/2030  | USD      | 3,848,000                  | 3,570,342              | 0.82               |
| Gartner, Inc., 144A 4.5% 01/07/2028   | USD      | 1,417,000                  | 1,274,256              | 0.29               |
| Gartner, Inc., 144A 3.625% 15/06/2029   | USD      | 1,401,000                  | 1,196,774              | 0.27               |
| Gates Corp., 144A 6.875% 01/07/2029   | USD      | 310,000                    | 294,475                | 0.07               |
| Glatfelter Corp., 144A 4.75% 15/11/2029   | USD      | 1,469,000                  | 1,134,033              | 0.26               |
| Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033  | USD      | 849,000                    | 715,990                | 0.16               |
| Graphic Packaging International LLC, 144A 3.5% 15/03/2028   | USD      | 1,180,000                  | 1,015,324              | 0.23               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 2,313,000                  | 1,937,553              | 0.45               |
| Hanesbrands, Inc., 144A 4.875% 15/05/2026   | USD      | 944,000                    | 861,529                | 0.20               |
| Hanesbrands, Inc., 144A 9% 15/02/2031   | USD      | 2,757,000                  | 2,695,637              | 0.62               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 802,000                    | 685,901                | 0.16               |
| Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031   | USD      | 1,699,000                  | 1,418,752              | 0.33               |
| Hilton Domestic Operating Co., Inc., 144A 6.125% 01/04/2032   | USD      | 547,000                    | 512,557                | 0.12               |
| Hologic, Inc., 144A 3.25% 15/02/2029  | USD      | 1,601,000                  | 1,340,427              | 0.31               |
| Imola Merger Corp., 144A 4.75% 15/05/2029   | USD      | 2,059,000                  | 1,797,203              | 0.41               |
| Ingevity Corp., 144A 3.875% 01/11/2028  | USD      | 2,710,000                  | 2,296,924              | 0.53               |
| IQVIA, Inc., 144A 5% 15/10/2026   | USD      | 1,000,000                  | 916,306                | 0.21               |
| IQVIA, Inc., 144A 5% 15/05/2027   | USD      | 1,136,000                  | 1,035,515              | 0.24               |
| Iron Mountain Information Management Services, Inc., REIT, 144A 5% 15/07/2032                         | USD      | 1,058,000                  | 902,328                | 0.21               |
| Iron Mountain, Inc., REIT, 144A 5.625% 15/07/2032   | USD      | 103,000                    | 90,983                 | 0.02               |
| Kodiak Gas Services LLC, 144A 7.25% 15/02/2029  | USD      | 585,000                    | 559,793                | 0.13               |
| Kontoor Brands, Inc., 144A 4.125% 15/11/2029  | USD      | 3,225,000                  | 2,724,198              | 0.63               |
| Kronos Acquisition Holdings, Inc., 144A 8.25% 30/06/2031  | USD      | 4,700,000                  | 4,402,385              | 1.01               |
| Kronos Acquisition Holdings, Inc., 144A 10.75% 30/06/2032   | USD      | 1,550,000                  | 1,387,313              | 0.32               |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 2,150,000                  | 1,735,902              | 0.40               |
| Masterbrand, Inc., 144A 7% 15/07/2032   | USD      | 325,000                    | 307,099                | 0.07               |
| Mauser Packaging Solutions Holding Co., 144A 9.25% 15/04/2027   | USD      | 846,000                    | 790,183                | 0.18               |
| Mauser Packaging Solutions Holding Co., Reg. S 7.875% 15/04/2027                                      | USD      | 3,476,000                  | 3,313,747              | 0.76               |
| Mercer International, Inc. 5.5% 15/01/2026  | USD      | 1,177,000                  | 1,065,231              | 0.24               |
| Mercer International, Inc. 5.125% 01/02/2029  | USD      | 2,423,000                  | 1,990,462              | 0.46               |
| Merlin Entertainments Group US Holdings, Inc., 144A 7.375% 15/02/2031                                 | USD      | 360,000                    | 342,347                | 0.08               |
| NCR Voyix Corp., 144A 5% 01/10/2028   | USD      | 831,000                    | 732,547                | 0.17               |
| NCR Voyix Corp., 144A 5.125% 15/04/2029   | USD      | 417,000                    | 366,285                | 0.08               |
| NCR Voyix Corp., 144A 5.25% 01/10/2030  | USD      | 916,000                    | 781,938                | 0.18               |
| NGPL PipeCo LLC, 144A 7.768% 15/12/2037   | USD      | 944,000                    | 1,009,554              | 0.23               |
| Olympus Water US Holding Corp., 144A 4.25% 01/10/2028   | USD      | 1,060,000                  | 898,906                | 0.21               |
| Olympus Water US Holding Corp., 144A 9.75% 15/11/2028   | USD      | 1,680,000                  | 1,660,550              | 0.38               |
| Olympus Water US Holding Corp., 144A 6.25% 01/10/2029   | USD      | 619,000                    | 526,077                | 0.12               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 2,560,000                  | 2,218,460              | 0.51               |
| Organon & Co., 144A 6.75% 15/05/2034  | USD      | 475,000                    | 442,612                | 0.10               |
| Owens-Brockway Glass Container, Inc., 144A 7.25% 15/05/2031   | USD      | 236,000                    | 220,478                | 0.05               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Pactiv Evergreen Group Issuer, Inc., 144A 4% 15/10/2027   | USD      | 1,771,000                  | 1,548,328              | 0.36               |
| Pactiv LLC 7.95% 15/12/2025   | USD      | 472,000                    | 451,772                | 0.10               |
| Pactiv LLC 8.375% 15/04/2027  | USD      | 472,000                    | 461,151                | 0.11               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 1,640,000                  | 1,511,080              | 0.35               |
| Phinia, Inc., 144A 6.75% 15/04/2029   | USD      | 727,000                    | 688,623                | 0.16               |
| Pike Corp., 144A 8.625% 31/01/2031  | USD      | 650,000                    | 642,050                | 0.15               |
| Post Holdings, Inc., 144A 5.5% 15/12/2029   | USD      | 1,196,000                  | 1,075,801              | 0.25               |
| Post Holdings, Inc., 144A 4.625% 15/04/2030   | USD      | 246,000                    | 210,905                | 0.05               |
| Post Holdings, Inc., 144A 6.25% 15/02/2032  | USD      | 821,000                    | 767,988                | 0.18               |
| Prime Security Services Borrower LLC, 144A 3.375% 31/08/2027  | USD      | 736,000                    | 635,775                | 0.15               |
| Primo Water Holdings, Inc., 144A 4.375% 30/04/2029  | USD      | 1,832,000                  | 1,573,378              | 0.36               |
| SCIH Salt Holdings, Inc., 144A 4.875% 01/05/2028  | USD      | 1,026,000                  | 889,050                | 0.20               |
| SCIH Salt Holdings, Inc., 144A 6.625% 01/05/2029  | USD      | 1,417,000                  | 1,243,403              | 0.29               |
| Sealed Air Corp., 144A 4% 01/12/2027  | USD      | 1,417,000                  | 1,242,928              | 0.29               |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 100,000                    | 96,168                 | 0.02               |
| Sensata Technologies, Inc., 144A 4.375% 15/02/2030  | USD      | 1,020,000                  | 875,133                | 0.20               |
| Sensata Technologies, Inc., 144A 3.75% 15/02/2031   | USD      | 1,907,000                  | 1,552,011              | 0.36               |
| Silgan Holdings, Inc. 4.125% 01/02/2028   | USD      | 112,000                    | 98,586                 | 0.02               |
| Sirius XM Radio, Inc., 144A 5% 01/08/2027   | USD      | 90,000                     | 80,352                 | 0.02               |
| Sirius XM Radio, Inc., 144A 4% 15/07/2028   | USD      | 755,000                    | 636,425                | 0.15               |
| Sirius XM Radio, Inc., 144A 5.5% 01/07/2029   | USD      | 2,069,000                  | 1,813,755              | 0.42               |
| Sirius XM Radio, Inc., 144A 3.875% 01/09/2031   | USD      | 3,730,000                  | 2,840,716              | 0.65               |
| Standard Industries, Inc., 144A 4.75% 15/01/2028  | USD      | 1,402,000                  | 1,247,315              | 0.29               |
| Standard Industries, Inc., 144A 4.375% 15/07/2030   | USD      | 1,010,000                  | 851,363                | 0.20               |
| Standard Industries, Inc., 144A 3.375% 15/01/2031   | USD      | 159,000                    | 124,899                | 0.03               |
| Star Parent, Inc., 144A 9% 01/10/2030   | USD      | 954,000                    | 935,493                | 0.21               |
| Suburban Propane Partners LP, 144A 5% 01/06/2031  | USD      | 1,699,000                  | 1,425,947              | 0.33               |
| Taylor Morrison Communities, Inc., 144A 5.75% 15/01/2028  | USD      | 709,000                    | 655,779                | 0.15               |
| Tempur Sealy International, Inc., 144A 4% 15/04/2029  | USD      | 1,416,000                  | 1,193,139              | 0.27               |
| Tempur Sealy International, Inc., 144A 3.875% 15/10/2031  | USD      | 434,000                    | 342,252                | 0.08               |
| Time Warner Cable Enterprises LLC 8.375% 15/07/2033   | USD      | 816,000                    | 841,328                | 0.19               |
| Time Warner Cable LLC 6.55% 01/05/2037  | USD      | 85,000                     | 75,130                 | 0.02               |
| Time Warner Cable LLC 7.3% 01/07/2038   | USD      | 35,000                     | 33,025                 | 0.01               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 231,000                    | 158,108                | 0.04               |
| Tronox, Inc., 144A 4.625% 15/03/2029  | USD      | 2,767,000                  | 2,333,640              | 0.54               |
| Velocity Vehicle Group LLC, 144A 8% 01/06/2029  | USD      | 482,000                    | 462,110                | 0.11               |
| Venture Global LNG, Inc., 144A 8.125% 01/06/2028  | USD      | 1,310,000                  | 1,260,573              | 0.29               |
| Venture Global LNG, Inc., 144A 9.875% 01/02/2032  | USD      | 1,917,000                  | 1,946,583              | 0.45               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 728,000                    | 664,804                | 0.15               |
| Western Digital Corp. 2.85% 01/02/2029  | USD      | 471,000                    | 380,819                | 0.09               |
| Western Digital Corp. 3.1% 01/02/2032   | USD      | 858,000                    | 651,093                | 0.15               |
| WMG Acquisition Corp., 144A 3.75% 01/12/2029  | USD      | 1,888,000                  | 1,594,766              | 0.37               |
| WMG Acquisition Corp., 144A 3% 15/02/2031   | USD      | 527,000                    | 423,824                | 0.10               |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                           |                      |
| Xerox Holdings Corp., 144A 5% 15/08/2025  | USD      | 324,000                    | 296,846                   | 0.07                 |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 1,532,000                  | 1,230,502                 | 0.28                 |
| Zebra Technologies Corp., 144A 6.5% 01/06/2032  | USD      | 287,000                    | 270,825                   | 0.06                 |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 2,165,000                  | 1,993,785                 | 0.46                 |
|   |          |                            | <u>128,019,446</u>        | <u>29.44</u>         |
| Total Bonds   |          |                            | <u>195,877,025</u>        | <u>45.05</u>         |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>195,877,025</u>        | <u>45.05</u>         |
| Other transferable securities and money market instruments  |          |                            |                           |                      |
| Bonds   |          |                            |                           |                      |
| <i>Austria</i>  |          |                            |                           |                      |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 600,000                    | 547,577                   | 0.13                 |
|   |          |                            | <u>547,577</u>            | <u>0.13</u>          |
| <i>Bermuda</i>  |          |                            |                           |                      |
| Aegon Ltd., Reg. S, FRN 5.625% Perpetual  | EUR      | 2,050,000                  | 1,976,558                 | 0.45                 |
|   |          |                            | <u>1,976,558</u>          | <u>0.45</u>          |
| <i>Ireland</i>  |          |                            |                           |                      |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 286,000                    | 306,664                   | 0.07                 |
|   |          |                            | <u>306,664</u>            | <u>0.07</u>          |
| <i>Netherlands</i>  |          |                            |                           |                      |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 1,539,000                  | 1,518,461                 | 0.35                 |
|   |          |                            | <u>1,518,461</u>          | <u>0.35</u>          |
| <i>Spain</i>  |          |                            |                           |                      |
| CaixaBank SA, Reg. S, FRN 5.25% Perpetual   | EUR      | 800,000                    | 778,000                   | 0.18                 |
|   |          |                            | <u>778,000</u>            | <u>0.18</u>          |
| Total Bonds   |          |                            | <u>5,127,260</u>          | <u>1.18</u>          |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>5,127,260</u>          | <u>1.18</u>          |
| <b>Total Investments</b>  |          |                            | <u><b>417,814,591</b></u> | <u><b>96.10</b></u>  |
| <b>Cash</b>   |          |                            | <u><b>22,638,863</b></u>  | <u><b>5.21</b></u>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>(5,674,862)</b></u> | <u><b>(1.31)</b></u> |
| <b>Total net assets</b>   |          |                            | <u><b>434,778,592</b></u> | <u><b>100.00</b></u> |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

#### 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, 30/09/2024                                  | 199                    | USD      | 37,920,304                | 100,339                          | 0.03               |
| US 5 Year Note, 30/09/2024                                  | 315                    | USD      | 31,308,498                | 172,253                          | 0.04               |
| Euro-Schatz, 06/09/2024                                     | 8                      | EUR      | 845,600                   | 3,573                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>276,165</b>                   | <b>0.07</b>        |
| US 10 Year Note, 19/09/2024                                 | (77)                   | USD      | (7,891,737)               | (48,345)                         | (0.01)             |
| Euro-Bobl, 06/09/2024                                       | (452)                  | EUR      | (52,630,880)              | (461,040)                        | (0.11)             |
| Euro-Bund, 06/09/2024                                       | (44)                   | EUR      | (5,791,280)               | (70,620)                         | (0.02)             |
| Long Gilt, 26/09/2024                                       | (43)                   | GBP      | (4,948,490)               | (21,632)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(601,637)</b>                 | <b>(0.14)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(325,472)</b>                 | <b>(0.07)</b>      |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF  | 1,572,855        | EUR           | 1,613,875   | 03/07/2024    | BNP Paribas  | 19,406                     | –               |
| CHF  | 45,379           | EUR           | 46,928      | 03/07/2024    | J.P. Morgan  | 195                        | –               |
| CHF  | 31,037           | GBP           | 27,265      | 03/07/2024    | Barclays     | 72                         | –               |
| CHF  | 188,006          | GBP           | 164,541     | 03/07/2024    | HSBC         | 1,165                      | –               |
| CHF  | 6,211,036        | USD           | 6,912,155   | 03/07/2024    | HSBC         | 536                        | –               |
| EUR  | 305,617          | GBP           | 259,094     | 03/07/2024    | Barclays     | 35                         | –               |
| EUR  | 2,276,751        | USD           | 2,439,328   | 03/07/2024    | Barclays     | 832                        | –               |
| EUR  | 3,008,170        | USD           | 3,219,815   | 03/07/2024    | HSBC         | 4,048                      | –               |
| EUR  | 1,589            | USD           | 1,703       | 03/07/2024    | J.P. Morgan  | –                          | –               |
| GBP  | 14,170,208       | EUR           | 16,597,861  | 03/07/2024    | Barclays     | 114,850                    | 0.03            |
| GBP  | 525,524          | EUR           | 616,924     | 03/07/2024    | J.P. Morgan  | 2,893                      | –               |
| GBP  | 398,855          | USD           | 504,187     | 03/07/2024    | Barclays     | 7                          | –               |
| NOK  | 16,123           | EUR           | 1,400       | 03/07/2024    | J.P. Morgan  | 13                         | –               |
| NOK  | 4,370            | USD           | 410         | 03/07/2024    | BNP Paribas  | –                          | –               |
| SEK  | 8,596,441        | EUR           | 756,358     | 03/07/2024    | BNP Paribas  | 1,037                      | –               |
| SEK  | 167,567,479      | EUR           | 14,692,928  | 03/07/2024    | J.P. Morgan  | 70,708                     | 0.02            |
| SEK  | 1,446,611        | GBP           | 108,062     | 03/07/2024    | J.P. Morgan  | 4                          | –               |
| SEK  | 1,899,888        | USD           | 179,307     | 03/07/2024    | BNP Paribas  | 96                         | –               |
| USD  | 999,682          | CHF           | 887,750     | 03/07/2024    | HSBC         | 10,859                     | –               |
| USD  | 2,363,429        | EUR           | 2,178,480   | 03/07/2024    | Barclays     | 26,625                     | 0.01            |
| USD  | 93,448           | EUR           | 86,970      | 03/07/2024    | BNP Paribas  | 218                        | –               |
| USD  | 83,000,844       | EUR           | 76,386,717  | 03/07/2024    | J.P. Morgan  | 1,053,964                  | 0.24            |
| USD  | 10,183,994       | GBP           | 7,997,081   | 03/07/2024    | Barclays     | 69,811                     | 0.02            |
| USD  | 264,662          | GBP           | 208,183     | 03/07/2024    | HSBC         | 1,396                      | –               |
| USD  | 241,228          | SEK           | 2,534,683   | 03/07/2024    | BNP Paribas  | 1,749                      | –               |
| USD  | 304,784          | SEK           | 3,199,858   | 03/07/2024    | HSBC         | 2,441                      | –               |
| USD  | 453,688          | SEK           | 4,716,147   | 03/07/2024    | J.P. Morgan  | 7,776                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |              | <b>1,390,736</b>           | <b>0.32</b>     |
| CHF  | 189,003          | EUR           | 196,828     | 03/07/2024    | J.P. Morgan  | (563)                      | –               |
| CHF  | 27,538           | USD           | 30,650      | 03/07/2024    | HSBC         | (1)                        | –               |
| CHF  | 701,730          | USD           | 784,906     | 03/07/2024    | J.P. Morgan  | (3,637)                    | –               |
| EUR  | 5,746,299        | GBP           | 4,905,828   | 03/07/2024    | Barclays     | (39,762)                   | (0.01)          |
| EUR  | 191,765,328      | USD           | 207,987,920 | 03/07/2024    | Barclays     | (2,289,640)                | (0.53)          |
| EUR  | 46,670           | USD           | 50,839      | 03/07/2024    | BNP Paribas  | (764)                      | –               |
| EUR  | 2,808,330        | USD           | 3,055,924   | 03/07/2024    | HSBC         | (42,880)                   | (0.01)          |
| GBP  | 27,013           | EUR           | 31,867      | 03/07/2024    | BNP Paribas  | (7)                        | –               |
| GBP  | 55,929,171       | USD           | 71,083,180  | 03/07/2024    | BNP Paribas  | (357,056)                  | (0.08)          |
| GBP  | 631,966          | USD           | 806,071     | 03/07/2024    | J.P. Morgan  | (6,716)                    | –               |
| NOK  | 1,704            | EUR           | 149         | 03/07/2024    | BNP Paribas  | –                          | –               |
| NOK  | 218,787          | EUR           | 19,184      | 03/07/2024    | HSBC         | (12)                       | –               |
| NOK  | 28,900           | GBP           | 2,162       | 03/07/2024    | HSBC         | (17)                       | –               |
| NOK  | 863,823          | USD           | 82,149      | 03/07/2024    | HSBC         | (950)                      | –               |
| NOK  | 37,409           | USD           | 3,538       | 03/07/2024    | J.P. Morgan  | (23)                       | –               |
| SEK  | 503,188          | EUR           | 44,670      | 03/07/2024    | BNP Paribas  | (337)                      | –               |
| SEK  | 20,143,548       | GBP           | 1,507,836   | 03/07/2024    | J.P. Morgan  | (3,621)                    | –               |
| SEK  | 661,261,755      | USD           | 62,913,714  | 03/07/2024    | Barclays     | (438,299)                  | (0.10)          |

## Schedule of Investments (continued)

### Robeco SDG High Yield Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| SEK   | 1,612,782        | USD           | 154,248     | 03/07/2024    | BNP Paribas  | (1,820)                    | –               |
| SEK   | 19,254,710       | USD           | 1,844,609   | 03/07/2024    | J.P. Morgan  | (24,592)                   | (0.01)          |
| USD   | 298,836          | CHF           | 268,841     | 03/07/2024    | HSBC         | (353)                      | –               |
| USD   | 3,040,885        | EUR           | 2,841,055   | 03/07/2024    | Barclays     | (3,877)                    | –               |
| USD   | 4,475,043        | EUR           | 4,187,777   | 03/07/2024    | J.P. Morgan  | (12,514)                   | –               |
| USD   | 919,284          | EUR           | 858,961     | 03/07/2024    | Rabobank     | (1,259)                    | –               |
| USD   | 532,086          | GBP           | 421,341     | 03/07/2024    | Barclays     | (499)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(3,229,199)</b>         | <b>(0.74)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,838,463)</b>         | <b>(0.42)</b>   |

### Robeco SDG High Yield Bonds

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount   | Currency | Counterparty | Reference Entity              | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|--|----------|--------------|-------------------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 12,000,000   | USD      | Citigroup    | CDX.NA.HY.42-V1               | Sell     | 5.00%                         | 20/06/2029    | 703,525          | 0.16            |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b>      |          |              |                               |          |                               |               | <b>703,525</b>   | <b>0.16</b>     |
| 12,000,000   | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.41-V1 | Buy      | (5.00)%                       | 20/06/2029    | (888,567)        | (0.20)          |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                               |          |                               |               | <b>(888,567)</b> | <b>(0.20)</b>   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                               |          |                               |               | <b>(185,042)</b> | <b>(0.04)</b>   |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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 5.101%<br>03/02/2033                  | EUR      | 257,000                    | 263,933                | 0.19               |
| Australia Government Bond, Reg. S 4.25% 21/06/2034  | AUD      | 2,240,000                  | 1,389,426              | 0.98               |
| Queensland Treasury Corp., Reg. S, 144A 4.75% 02/02/2034                                      | AUD      | 2,300,000                  | 1,406,140              | 0.99               |
|   |          |                            | <u>3,059,499</u>       | <u>2.16</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 1.85% 23/05/2049  | EUR      | 1,317,000                  | 1,000,936              | 0.71               |
| Erste Group Bank AG, Reg. S, FRN 4% 16/01/2031  | EUR      | 500,000                    | 510,976                | 0.36               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 1,100,000                  | 917,205                | 0.65               |
|   |          |                            | <u>2,429,117</u>       | <u>1.72</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S 3.125% 06/02/2034  | EUR      | 200,000                    | 197,475                | 0.14               |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 400,000                    | 411,396                | 0.29               |
| Belfius Bank SA, Reg. S 3.875% 12/06/2028   | EUR      | 500,000                    | 506,979                | 0.36               |
| Belgium Government Bond, Reg. S, 144A 1.25% 22/04/2033  | EUR      | 2,267,000                  | 1,965,026              | 1.39               |
| Belgium Government Bond, Reg. S, 144A 2.75% 22/04/2039  | EUR      | 663,000                    | 616,832                | 0.44               |
| Crelan SA, Reg. S, FRN 6% 28/02/2030  | EUR      | 400,000                    | 425,209                | 0.30               |
| Elia Transmission Belgium SA, Reg. S 3.75% 16/01/2036   | EUR      | 200,000                    | 197,038                | 0.14               |
| KBC Group NV, Reg. S 3.75% 27/03/2032   | EUR      | 400,000                    | 397,944                | 0.28               |
|   |          |                            | <u>4,717,899</u>       | <u>3.34</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Chile Government Bond 0.83% 02/07/2031  | EUR      | 905,000                    | 749,453                | 0.53               |
| Chile Government Bond 3.5% 25/01/2050   | USD      | 671,000                    | 450,777                | 0.32               |
|   |          |                            | <u>1,200,230</u>       | <u>0.85</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.737% 08/03/2028   | EUR      | 500,000                    | 515,010                | 0.36               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 400,000                    | 359,788                | 0.26               |
|   |          |                            | <u>874,798</u>         | <u>0.62</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 4.125% 10/01/2031  | EUR      | 410,000                    | 419,105                | 0.30               |
| Jyske Bank A/S, Reg. S, FRN 4.875% 10/11/2029   | EUR      | 960,000                    | 990,910                | 0.70               |
| Kommunekredit, Reg. S 0.75% 05/07/2028  | EUR      | 454,000                    | 416,806                | 0.29               |
| Kommunekredit, Reg. S 0.125% 26/09/2040   | EUR      | 100,000                    | 61,038                 | 0.04               |
| Orsted A/S, Reg. S 1.5% 26/11/2029  | EUR      | 670,000                    | 601,577                | 0.43               |
| Orsted A/S, Reg. S 4.125% 01/03/2035  | EUR      | 400,000                    | 408,671                | 0.29               |
| Orsted A/S, Reg. S, FRN 5.25% 08/12/3022  | EUR      | 360,000                    | 364,888                | 0.26               |



## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 285,000                    | 287,217                | 0.20               |
|   |          |                            | <u>3,550,212</u>       | <u>2.51</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kuntarahoitus OYJ, Reg. S 1.5% 17/05/2029   | EUR      | 814,000                    | 760,847                | 0.54               |
| Nordea Bank Abp, Reg. S 1.125% 16/02/2027   | EUR      | 507,000                    | 476,826                | 0.34               |
| Nordea Bank Abp, Reg. S, FRN 4.875% 23/02/2034  | EUR      | 290,000                    | 299,226                | 0.21               |
| Nordea Bank Abp, Reg. S, FRN 4.125% 29/05/2035  | EUR      | 250,000                    | 250,171                | 0.18               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 750,000                    | 762,258                | 0.54               |
| Stora Enso OYJ, Reg. S 0.625% 02/12/2030  | EUR      | 200,000                    | 163,206                | 0.11               |
|   |          |                            | <u>2,712,534</u>       | <u>1.92</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 3.5% 15/05/2031   | EUR      | 500,000                    | 493,952                | 0.35               |
| BNP Paribas SA, Reg. S, FRN 4.375% 13/01/2029   | EUR      | 400,000                    | 406,909                | 0.29               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 200,000                    | 201,870                | 0.14               |
| Bpifrance SACA, Reg. S 2.125% 29/11/2027  | EUR      | 1,000,000                  | 963,575                | 0.68               |
| Bpifrance SACA, Reg. S 0% 25/05/2028  | EUR      | 800,000                    | 707,169                | 0.50               |
| Cie de Saint-Gobain SA, Reg. S 3.375% 08/04/2030  | EUR      | 800,000                    | 789,268                | 0.56               |
| Credit Agricole SA, Reg. S 4.375% 27/11/2033  | EUR      | 400,000                    | 413,229                | 0.29               |
| Electricite de France SA, Reg. S 3.75% 05/06/2027   | EUR      | 400,000                    | 401,482                | 0.28               |
| Electricite de France SA, Reg. S 1% 29/11/2033  | EUR      | 1,100,000                  | 840,816                | 0.60               |
| Electricite de France SA, Reg. S 4.75% 17/06/2044   | EUR      | 100,000                    | 100,291                | 0.07               |
| Engie SA, Reg. S 2.125% 30/03/2032  | EUR      | 500,000                    | 445,937                | 0.32               |
| Engie SA, Reg. S 4.25% 11/01/2043   | EUR      | 700,000                    | 685,320                | 0.48               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044  | EUR      | 5,172,000                  | 2,930,951              | 2.07               |
| La Banque Postale SA, Reg. S 1.375% 24/04/2029  | EUR      | 700,000                    | 623,648                | 0.44               |
| Regie Autonome des Transports Parisiens EPIC, Reg. S 0.875% 25/05/2027                                    | EUR      | 100,000                    | 93,358                 | 0.07               |
| Regie Autonome des Transports Parisiens EPIC, Reg. S 0.35% 20/06/2029                                     | EUR      | 2,100,000                  | 1,819,643              | 1.29               |
| SFIL SA, Reg. S 0% 23/11/2028   | EUR      | 1,000,000                  | 867,412                | 0.61               |
| SNCF Reseau, Reg. S 0.875% 22/01/2029   | EUR      | 1,200,000                  | 1,076,405              | 0.76               |
| SNCF Reseau, Reg. S 1% 09/11/2031   | EUR      | 1,000,000                  | 843,755                | 0.60               |
| SNCF Reseau, Reg. S 2.25% 20/12/2047  | EUR      | 300,000                    | 219,675                | 0.16               |
| Societe Des Grands Projets EPIC, Reg. S 3.5% 25/05/2043   | EUR      | 400,000                    | 379,095                | 0.27               |
| Societe Generale SA, Reg. S, FRN 4.75% 28/09/2029   | EUR      | 700,000                    | 718,286                | 0.51               |
| Societe Generale SFH SA, Reg. S 0.125% 18/07/2029   | EUR      | 500,000                    | 430,340                | 0.30               |
|   |          |                            | <u>16,452,386</u>      | <u>11.64</u>       |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Commerzbank AG, Reg. S, FRN 5.25% 25/03/2029  | EUR      | 700,000                    | 728,358                | 0.52               |
| Deutsche Bank AG, Reg. S, FRN 1.875% 23/02/2028   | EUR      | 1,500,000                  | 1,420,960              | 1.01               |
| Deutsche Bank AG, Reg. S, FRN 3.25% 24/05/2028  | EUR      | 300,000                    | 294,285                | 0.21               |
| E.ON SE, Reg. S 3.875% 12/01/2035   | EUR      | 425,000                    | 424,531                | 0.30               |
| E.ON SE, Reg. S 4.125% 25/03/2044   | EUR      | 335,000                    | 330,303                | 0.23               |
| EnBW Energie Baden-Wuerttemberg AG, Reg. S, FRN 5.25% 23/01/2084  | EUR      | 300,000                    | 307,924                | 0.22               |
| ING-DiBa AG, Reg. S 3.25% 15/02/2028  | EUR      | 1,300,000                  | 1,303,919              | 0.92               |
| ING-DiBa AG, Reg. S 0.01% 07/10/2028  | EUR      | 1,000,000                  | 876,808                | 0.62               |
| Kreditanstalt fuer Wiederaufbau 1% 01/10/2026   | USD      | 704,000                    | 605,493                | 0.43               |
| Kreditanstalt fuer Wiederaufbau 0.75% 30/09/2030  | USD      | 99,000                     | 74,064                 | 0.05               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 1.375% 02/02/2028   | SEK      | 530,000                    | 44,347                 | 0.03               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 3.25% 24/03/2031  | EUR      | 1,250,000                  | 1,279,196              | 0.91               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/09/2031   | EUR      | 2,555,000                  | 2,085,344              | 1.48               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 1.375% 07/06/2032   | EUR      | 1,689,000                  | 1,512,725              | 1.07               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 2.75% 14/02/2033  | EUR      | 1,581,000                  | 1,562,110              | 1.11               |
| Landwirtschaftliche Rentenbank, Reg. S 0% 22/09/2027  | EUR      | 1,000,000                  | 909,691                | 0.64               |
| Landwirtschaftliche Rentenbank, Reg. S 0% 30/06/2031  | EUR      | 545,000                    | 444,866                | 0.31               |
| NRW Bank, Reg. S 0.75% 30/06/2028   | EUR      | 191,000                    | 174,968                | 0.12               |
| NRW Bank, Reg. S 0% 28/07/2031  | EUR      | 457,000                    | 371,205                | 0.26               |
| NRW Bank, Reg. S 0.25% 26/01/2032   | EUR      | 525,000                    | 428,805                | 0.30               |
| NRW Bank, Reg. S 1.625% 03/08/2032  | EUR      | 1,487,000                  | 1,343,598              | 0.95               |
|   |          |                            | <u>16,523,500</u>      | <u>11.69</u>       |
| <i>Hungary</i>  |          |                            |                        |                    |
| Hungary Government Bond, Reg. S 1.75% 05/06/2035  | EUR      | 653,000                    | 493,627                | 0.35               |
| OTP Bank Nyrt., Reg. S, FRN 4.75% 12/06/2028  | EUR      | 1,000,000                  | 997,250                | 0.71               |
|   |          |                            | <u>1,490,877</u>       | <u>1.06</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 690,000                    | 519,069                | 0.37               |
|   |          |                            | <u>519,069</u>         | <u>0.37</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 4.625% 13/11/2029  | EUR      | 613,000                    | 632,516                | 0.45               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 4.25% 10/07/2030  | EUR      | 1,050,000                  | 1,038,580              | 0.73               |
| Republic of Ireland, Reg. S 3% 18/10/2043   | EUR      | 714,000                    | 694,132                | 0.49               |
|   |          |                            | <u>2,365,228</u>       | <u>1.67</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Banco BPM SpA, Reg. S 0.75% 15/03/2027  | EUR      | 570,000                    | 528,717                | 0.37               |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| BPER Banca SpA, Reg. S, FRN 4% 22/05/2031   | EUR      | 690,000                    | 681,660                | 0.48               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4% 30/10/2031   | EUR      | 1,000,000                  | 1,017,021              | 0.72               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.05% 30/10/2037  | EUR      | 1,100,000                  | 1,080,942              | 0.77               |
| Terna - Rete Elettrica Nazionale, Reg. S 3.875% 24/07/2033  | EUR      | 540,000                    | 542,184                | 0.38               |
| UniCredit SpA, Reg. S, FRN 4.6% 14/02/2030  | EUR      | 1,060,000                  | 1,096,356              | 0.78               |
|   |          |                            | <u>4,946,880</u>       | <u>3.50</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 410,000                    | 408,873                | 0.29               |
|   |          |                            | <u>408,873</u>         | <u>0.29</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 728,700                    | 620,423                | 0.44               |
|   |          |                            | <u>620,423</u>         | <u>0.44</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Alliander NV, Reg. S 0.375% 10/06/2030  | EUR      | 100,000                    | 84,467                 | 0.06               |
| Alliander NV, Reg. S, FRN 4.5% Perpetual  | EUR      | 267,000                    | 268,376                | 0.19               |
| ASR Nederland NV, Reg. S 3.625% 12/12/2028  | EUR      | 324,000                    | 324,128                | 0.23               |
| Cooperatieve Rabobank UA, Reg. S 3.296% 22/11/2028  | EUR      | 1,200,000                  | 1,215,061              | 0.86               |
| de Volksbank NV, Reg. S 4.625% 23/11/2027   | EUR      | 600,000                    | 611,869                | 0.43               |
| de Volksbank NV, Reg. S 0.375% 03/03/2028   | EUR      | 900,000                    | 794,750                | 0.56               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 400,000                    | 385,342                | 0.27               |
| EDP Finance BV, Reg. S 1.875% 21/09/2029  | EUR      | 500,000                    | 458,184                | 0.32               |
| Enexis Holding NV, Reg. S 0.625% 17/06/2032   | EUR      | 1,412,000                  | 1,142,702              | 0.81               |
| Enexis Holding NV, Reg. S 3.625% 12/06/2034   | EUR      | 220,000                    | 223,133                | 0.16               |
| ING Groep NV, Reg. S, FRN 4% 12/02/2035   | EUR      | 1,400,000                  | 1,409,117              | 1.00               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 220,000                    | 222,315                | 0.16               |
| LeasePlan Corp. NV, Reg. S 0.25% 07/09/2026   | EUR      | 680,000                    | 632,869                | 0.45               |
| Nationale-Nederlanden Bank NV (The), Reg. S 1.875% 17/05/2032   | EUR      | 400,000                    | 363,317                | 0.26               |
| Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, Reg. S 4.75% 15/11/2028               | USD      | 1,000,000                  | 937,068                | 0.66               |
| Nederlandse Gasunie NV, Reg. S 3.875% 22/05/2033  | EUR      | 359,000                    | 367,209                | 0.26               |
| Nederlandse Gasunie NV, Reg. S 3.875% 29/04/2044  | EUR      | 530,000                    | 524,538                | 0.37               |
| Nederlandse Waterschapsbank NV, Reg. S 2.375% 24/03/2026  | USD      | 1,469,000                  | 1,312,736              | 0.93               |
| Nederlandse Waterschapsbank NV, Reg. S 3% 20/04/2033  | EUR      | 1,978,000                  | 1,973,783              | 1.40               |
| Nederlandse Waterschapsbank NV, Reg. S 0% 02/10/2034  | EUR      | 323,000                    | 235,244                | 0.16               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 7,348,000                  | 5,153,360              | 3.64               |
| NIBC Bank NV, Reg. S 0.25% 09/09/2026   | EUR      | 1,600,000                  | 1,479,570              | 1.05               |
| TenneT Holding BV, Reg. S 1.875% 13/06/2036   | EUR      | 401,000                    | 334,601                | 0.24               |
| TenneT Holding BV, Reg. S 1.125% 09/06/2041   | EUR      | 100,000                    | 68,202                 | 0.05               |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Vesteda Finance BV, Reg. S 0.75% 18/10/2031   | EUR      | 1,368,000                  | 1,100,412              | 0.78               |
| Vesteda Finance BV, Reg. S 4% 07/05/2032  | EUR      | 253,000                    | 253,910                | 0.18               |
| Volkswagen International Finance NV, Reg. S 4.375% 15/05/2030   | EUR      | 500,000                    | 513,255                | 0.36               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 700,000                    | 790,941                | 0.56               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 200,000                    | 200,502                | 0.14               |
|   |          |                            | <u>23,380,961</u>      | <u>16.54</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S, FRN 3.125% 21/09/2027   | EUR      | 831,000                    | 822,070                | 0.58               |
| DNB Bank ASA, Reg. S, FRN 4.5% 19/07/2028   | EUR      | 630,000                    | 645,022                | 0.46               |
| DNB Boligkreditt A/S, Reg. S 0.625% 19/06/2025  | EUR      | 100,000                    | 97,339                 | 0.07               |
| DNB Boligkreditt A/S, Reg. S 0.01% 21/01/2031   | EUR      | 653,000                    | 534,224                | 0.38               |
| Statkraft A/S, Reg. S 3.375% 22/03/2032   | EUR      | 431,000                    | 428,153                | 0.30               |
|   |          |                            | <u>2,526,808</u>       | <u>1.79</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 1,000,000                  | 1,059,330              | 0.75               |
|   |          |                            | <u>1,059,330</u>       | <u>0.75</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.75% 29/05/2054   | EUR      | 300,000                    | 298,103                | 0.21               |
|   |          |                            | <u>298,103</u>         | <u>0.21</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Romania Government Bond, Reg. S 5.625% 22/02/2036   | EUR      | 1,400,000                  | 1,364,860              | 0.97               |
|   |          |                            | <u>1,364,860</u>       | <u>0.97</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Singapore Government Bond, Reg. S 3.25% 01/06/2054  | SGD      | 400,000                    | 284,428                | 0.20               |
|   |          |                            | <u>284,428</u>         | <u>0.20</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 700,000                    | 717,801                | 0.51               |
|   |          |                            | <u>717,801</u>         | <u>0.51</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Export-Import Bank of Korea 5.125% 11/01/2033   | USD      | 1,376,000                  | 1,299,532              | 0.92               |
| Export-Import Bank of Korea, Reg. S 3.625% 07/06/2030   | EUR      | 910,000                    | 922,057                | 0.65               |
| Kookmin Bank, Reg. S 0.048% 19/10/2026  | EUR      | 590,000                    | 544,629                | 0.38               |
| Korea Government Bond 0% 15/10/2026   | EUR      | 905,000                    | 835,641                | 0.59               |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
| Korea Housing Finance Corp., Reg. S 4.082% 25/09/2027   | EUR      | 689,000                    | 703,593                | 0.50               |
| Korea Housing Finance Corp., Reg. S 4.625% 24/02/2028   | USD      | 690,000                    | 636,474                | 0.45               |
| Korea Housing Finance Corp., Reg. S 3.124% 18/03/2029   | EUR      | 424,000                    | 420,947                | 0.30               |
|   |          |                            | <u>5,362,873</u>       | <u>3.79</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 3.5% 26/03/2031  | EUR      | 600,000                    | 594,751                | 0.42               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 6% Perpetual  | EUR      | 200,000                    | 198,987                | 0.14               |
| Banco de Sabadell SA, Reg. S, FRN 5% 07/06/2029   | EUR      | 500,000                    | 521,975                | 0.37               |
| Banco de Sabadell SA, Reg. S, FRN 4.25% 13/09/2030  | EUR      | 200,000                    | 201,863                | 0.14               |
| CaixaBank SA, Reg. S, FRN 5.375% 14/11/2030   | EUR      | 1,000,000                  | 1,069,053              | 0.76               |
| Instituto de Credito Oficial, Reg. S 0% 30/04/2027  | EUR      | 818,000                    | 747,842                | 0.53               |
|   |          |                            | <u>3,334,471</u>       | <u>2.36</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Asian Development Bank 3.125% 26/09/2028  | USD      | 208,000                    | 184,060                | 0.13               |
| Asian Development Bank 2.55% 10/01/2031   | EUR      | 850,000                    | 829,300                | 0.59               |
| Asian Development Bank, Reg. S 0% 24/10/2029  | EUR      | 452,000                    | 388,364                | 0.27               |
| European Investment Bank 1.625% 09/10/2029  | USD      | 1,924,000                  | 1,560,742              | 1.10               |
| European Investment Bank 3.75% 14/02/2033   | USD      | 2,205,000                  | 1,954,592              | 1.38               |
| European Investment Bank 0.5% 13/11/2037  | EUR      | 906,000                    | 647,575                | 0.46               |
| European Investment Bank, Reg. S 2.25% 15/03/2030   | EUR      | 905,000                    | 874,134                | 0.62               |
| European Investment Bank, Reg. S 0.01% 15/11/2030   | EUR      | 500,000                    | 416,589                | 0.29               |
| European Investment Bank, Reg. S 1.5% 15/06/2032  | EUR      | 707,000                    | 635,214                | 0.45               |
| European Investment Bank, Reg. S 2.75% 16/01/2034   | EUR      | 904,000                    | 881,415                | 0.62               |
| European Investment Bank, Reg. S 0.01% 15/11/2035   | EUR      | 906,000                    | 641,113                | 0.45               |
| European Union, Reg. S 0.4% 04/02/2037  | EUR      | 1,547,189                  | 1,099,781              | 0.78               |
| European Union, Reg. S 1.25% 04/02/2043   | EUR      | 5,375,041                  | 3,781,393              | 2.68               |
| European Union, Reg. S 2.625% 04/02/2048  | EUR      | 2,185,171                  | 1,888,476              | 1.34               |
| European Union, Reg. S 3.25% 04/02/2050   | EUR      | 1,000,000                  | 958,343                | 0.68               |
| International Bank for Reconstruction & Development 3.7%<br>18/01/2028                                    | CAD      | 1,500,000                  | 1,018,118              | 0.72               |
| International Bank for Reconstruction & Development 3.875%<br>14/02/2030                                  | USD      | 725,000                    | 657,025                | 0.46               |
| International Bank for Reconstruction & Development 2.9%<br>19/01/2033                                    | EUR      | 905,000                    | 898,765                | 0.64               |
| International Finance Corp. 2.125% 07/04/2026   | USD      | 60,000                     | 53,403                 | 0.04               |
| Nordic Investment Bank, Reg. S 0.25% 09/03/2029   | EUR      | 905,000                    | 801,549                | 0.57               |
|   |          |                            | <u>20,169,951</u>      | <u>14.27</u>       |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Kommuninvest I Sverige AB, Reg. S 3.375% 15/03/2027   | EUR      | 602,000                    | 607,299                | 0.43               |
| Kommuninvest I Sverige AB, Reg. S 4.625% 29/09/2028   | USD      | 500,000                    | 468,058                | 0.33               |
| Kommuninvest I Sverige AB, Reg. S 0.875% 16/05/2029   | SEK      | 8,300,000                  | 666,664                | 0.47               |
| Skandinaviska Enskilda Banken AB, Reg. S 4% 09/11/2026  | EUR      | 1,483,000                  | 1,492,325              | 1.06               |
| Sweden Government Bond, Reg. S 0.125% 09/09/2030  | SEK      | 5,250,000                  | 409,079                | 0.29               |
|   |          |                            | <u>3,643,425</u>       | <u>2.58</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Switzerland Government Bond, Reg. S 1.5% 26/10/2038   | CHF      | 200,000                    | 234,359                | 0.17               |
|   |          |                            | <u>234,359</u>         | <u>0.17</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Cadent Finance plc, Reg. S 4.25% 05/07/2029   | EUR      | 808,000                    | 824,282                | 0.58               |
| Lloyds Banking Group plc, Reg. S, FRN 3.875% 14/05/2032   | EUR      | 312,000                    | 311,168                | 0.22               |
| National Grid plc, Reg. S 0.25% 01/09/2028  | EUR      | 100,000                    | 87,064                 | 0.06               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 642,000                    | 646,296                | 0.46               |
| NatWest Group plc, Reg. S, FRN 2.057% 09/11/2028  | GBP      | 170,000                    | 180,502                | 0.13               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 18/01/2031  | EUR      | 150,000                    | 129,047                | 0.09               |
| UK Treasury, Reg. S 1.5% 31/07/2053   | GBP      | 2,180,000                  | 1,296,621              | 0.92               |
|   |          |                            | <u>3,474,980</u>       | <u>2.46</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Citigroup, Inc., Reg. S, FRN 3.713% 22/09/2028  | EUR      | 416,000                    | 417,180                | 0.29               |
| Equinix, Inc., REIT 1% 15/03/2033   | EUR      | 550,000                    | 436,488                | 0.31               |
| SK Battery America, Inc., Reg. S 4.875% 23/01/2027  | USD      | 200,000                    | 184,368                | 0.13               |
|   |          |                            | <u>1,038,036</u>       | <u>0.73</u>        |
| Total Bonds   |          |                            | <u>128,761,911</u>     | <u>91.11</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>128,761,911</u>     | <u>91.11</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Western Australian Treasury Corp. 4.25% 20/07/2033  | AUD      | 2,500,000                  | 1,494,023              | 1.06               |
|   |          |                            | <u>1,494,023</u>       | <u>1.06</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy UP Ltd., Reg. S 6.7% 12/03/2042  | USD      | 580,000                    | 505,657                | 0.36               |
|   |          |                            | <u>505,657</u>         | <u>0.36</u>        |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| 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>Indonesia</i>  |          |                            |                        |                    |
| Pertamina Geothermal Energy PT, Reg. S 5.15% 27/04/2028   | USD      | 200,000                    | 184,861                | 0.13               |
|   |          |                            | <u>184,861</u>         | <u>0.13</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Rumo Luxembourg Sarl, Reg. S 4.2% 18/01/2032  | USD      | 427,000                    | 337,656                | 0.24               |
|   |          |                            | <u>337,656</u>         | <u>0.24</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Enel Finance International NV, 144A 7.5% 14/10/2032   | USD      | 580,000                    | 598,727                | 0.42               |
| ING Groep NV, FRN, 144A 1.4% 01/07/2026   | USD      | 417,000                    | 372,675                | 0.27               |
| Suzano International Finance BV 5.5% 17/01/2027   | USD      | 1,120,000                  | 1,036,127              | 0.73               |
|   |          |                            | <u>2,007,529</u>       | <u>1.42</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| LG Electronics, Inc., Reg. S 5.625% 24/04/2029  | USD      | 249,000                    | 234,436                | 0.16               |
| LG Energy Solution Ltd., Reg. S 5.75% 25/09/2028  | USD      | 340,000                    | 320,509                | 0.23               |
|   |          |                            | <u>554,945</u>         | <u>0.39</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Vmed O2 UK Financing I plc, 144A 4.75% 15/07/2031   | USD      | 265,000                    | 208,678                | 0.15               |
|   |          |                            | <u>208,678</u>         | <u>0.15</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Southwestern Public Service Co. 3.75% 15/06/2049  | USD      | 500,000                    | 334,515                | 0.23               |
| ZF North America Capital, Inc., Reg. S 7.125% 14/04/2030  | USD      | 730,000                    | 704,701                | 0.50               |
|   |          |                            | <u>1,039,216</u>       | <u>0.73</u>        |
| Total Bonds   |          |                            | <u>6,332,565</u>       | <u>4.48</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>6,332,565</u>       | <u>4.48</u>        |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| TenneT Holding BV, Reg. S 2.375% 17/05/2033   | EUR      | 1,049,000                  | 958,672                | 0.68               |
|   |          |                            | <u>958,672</u>         | <u>0.68</u>        |
| Total Bonds   |          |                            | <u>958,672</u>         | <u>0.68</u>        |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>958,672</u>         | <u>0.68</u>        |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>   |          |                            |                        |                    |
| <b>Total Investments</b>   |          |                            | <b>136,053,148</b>     | <b>96.27</b>       |
| <b>Cash</b>  |          |                            | <b>3,922,543</b>       | <b>2.78</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>1,343,822</b>       | <b>0.95</b>        |
| <b>Total net assets</b>  |          |                            | <b>141,319,513</b>     | <b>100.00</b>      |

### Robeco Global Green Bonds

As at 30 June 2024

#### 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, 30/09/2024                                  | 14                     | USD      | 2,667,760                 | 5,153                            | –                  |
| US 5 Year Note, 30/09/2024                                  | 305                    | USD      | 30,314,578                | 118,459                          | 0.09               |
| US 10 Year Note, 19/09/2024                                 | 26                     | USD      | 2,664,742                 | 17,528                           | 0.01               |
| Australia 10 Year Bond, 16/09/2024                          | (5)                    | AUD      | (353,847)                 | 2,779                            | –                  |
| Can 2 Year Bond Fut Bond, 18/09/2024                        | 216                    | CAD      | 15,226,483                | 55,233                           | 0.04               |
| Canada 5 Year Bond, 18/09/2024                              | (51)                   | CAD      | (3,855,962)               | 28,084                           | 0.02               |
| Euro-Bobl, 06/09/2024                                       | 274                    | EUR      | 31,904,560                | 182,857                          | 0.13               |
| Euro-Schatz, 06/09/2024                                     | 185                    | EUR      | 19,554,500                | 71,788                           | 0.05               |
| Long Gilt, 26/09/2024                                       | 60                     | GBP      | 6,904,870                 | 30,784                           | 0.02               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>512,665</b>                   | <b>0.36</b>        |
| US 10 Year Ultra Bond, 19/09/2024                           | (23)                   | USD      | (2,431,042)               | (15,072)                         | (0.01)             |
| Australia 3 Year Bond, 16/09/2024                           | 56                     | AUD      | 3,680,002                 | (21,053)                         | (0.01)             |
| Canada 10 Year Bond, 18/09/2024                             | (26)                   | CAD      | (2,128,713)               | (17,197)                         | (0.01)             |
| Euro-BTP, 06/09/2024  | (49)                   | EUR      | (5,649,210)               | (8,225)                          | (0.01)             |
| Euro-Bund, 06/09/2024                                       | (163)                  | EUR      | (21,454,060)              | (242,036)                        | (0.17)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (36)                   | EUR      | (4,688,640)               | (66,719)                         | (0.05)             |
| Euro-OAT, 06/09/2024  | 11                     | EUR      | 1,354,320                 | (306)                            | –                  |
| Japan 10 Year Bond, 12/09/2024                              | (7)                    | JPY      | (5,800,523)               | (3,248)                          | –                  |
| US Long Bond, 19/09/2024                                    | (3)                    | USD      | (329,951)                 | (2,314)                          | –                  |
| US Ultra Bond, 19/09/2024                                   | (21)                   | USD      | (2,440,693)               | (12,981)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(389,151)</b>                 | <b>(0.27)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>123,514</b>                   | <b>0.09</b>        |



## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty          | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|-----------------------|----------------------------|-----------------|
| CAD  | 4,581,105        | EUR           | 3,090,252     | 03/07/2024    | HSBC                  | 33,452                     | 0.03            |
| CHF  | 380,462          | EUR           | 389,086       | 03/07/2024    | Rabobank              | 5,993                      | 0.01            |
| EUR  | 98,168           | DKK           | 731,997       | 03/07/2024    | J.P. Morgan           | 10                         | –               |
| EUR  | 44,281           | GBP           | 37,540        | 03/07/2024    | Barclays              | 5                          | –               |
| EUR  | 45,608           | JPY           | 7,724,010     | 03/07/2024    | BNP Paribas           | 801                        | –               |
| EUR  | 43,767           | NOK           | 498,973       | 03/07/2024    | HSBC                  | 42                         | –               |
| EUR  | 667,630          | SEK           | 7,510,176     | 03/07/2024    | Barclays              | 5,941                      | 0.01            |
| EUR  | 492,445          | USD           | 527,018       | 03/07/2024    | Cooperatieve Rabobank | 731                        | –               |
| GBP  | 125,111          | DKK           | 1,092,540     | 03/07/2024    | J.P. Morgan           | 1,055                      | –               |
| GBP  | 24,843,968       | EUR           | 29,100,259    | 03/07/2024    | Barclays              | 201,362                    | 0.14            |
| GBP  | 243,390          | EUR           | 285,363       | 03/07/2024    | Citibank              | 1,698                      | –               |
| GBP  | 1,075,960        | EUR           | 1,261,783     | 03/07/2024    | HSBC                  | 7,232                      | 0.01            |
| GBP  | 3,925,110        | EUR           | 4,600,638     | 03/07/2024    | J.P. Morgan           | 28,738                     | 0.02            |
| GBP  | 47,217           | JPY           | 9,383,130     | 03/07/2024    | J.P. Morgan           | 1,258                      | –               |
| GBP  | 46,033           | NOK           | 614,785       | 03/07/2024    | HSBC                  | 420                        | –               |
| GBP  | 71,317           | NZD           | 147,571       | 03/07/2024    | HSBC                  | 215                        | –               |
| GBP  | 39,251           | NZD           | 81,427        | 03/07/2024    | J.P. Morgan           | –                          | –               |
| GBP  | 322,475          | SEK           | 4,307,713     | 03/07/2024    | HSBC                  | 802                        | –               |
| HKD  | 175,000          | EUR           | 20,611        | 03/07/2024    | Citibank              | 303                        | –               |
| NOK  | 3,254,636        | EUR           | 283,299       | 03/07/2024    | HSBC                  | 1,903                      | –               |
| NOK  | 22,999,487       | EUR           | 1,997,122     | 03/07/2024    | J.P. Morgan           | 18,312                     | 0.01            |
| NOK  | 1,263,166        | JPY           | 18,768,026    | 03/07/2024    | J.P. Morgan           | 1,817                      | –               |
| NOK  | 916,779          | NZD           | 141,306       | 03/07/2024    | J.P. Morgan           | –                          | –               |
| NOK  | 803,538          | USD           | 75,456        | 03/07/2024    | BNP Paribas           | 12                         | –               |
| NZD  | 650,160          | EUR           | 367,311       | 03/07/2024    | HSBC                  | 2,324                      | –               |
| SEK  | 2,881,526        | EUR           | 252,565       | 03/07/2024    | Citibank              | 1,313                      | –               |
| SGD  | 714,893          | EUR           | 487,659       | 03/07/2024    | Barclays              | 4,527                      | –               |
| USD  | 217,661          | CAD           | 297,168       | 03/07/2024    | BNP Paribas           | 451                        | –               |
| USD  | 29,471           | CHF           | 26,476        | 03/07/2024    | HSBC                  | 4                          | –               |
| USD  | 79,056           | CNY           | 565,073       | 05/07/2024    | HSBC                  | 626                        | –               |
| USD  | 1,057,535        | CNY           | 7,521,715     | 05/07/2024    | J.P. Morgan           | 13,206                     | 0.01            |
| USD  | 17,797           | DKK           | 122,360       | 03/07/2024    | J.P. Morgan           | 197                        | –               |
| USD  | 4,966,665        | EUR           | 4,579,492     | 03/07/2024    | Barclays              | 54,460                     | 0.04            |
| USD  | 525,890          | EUR           | 482,398       | 03/07/2024    | HSBC                  | 8,263                      | 0.01            |
| USD  | 9,399,453        | EUR           | 8,652,443     | 03/07/2024    | J.P. Morgan           | 117,348                    | 0.08            |
| USD  | 895,920          | EUR           | 831,385       | 03/07/2024    | UBS                   | 4,518                      | –               |
| USD  | 405,134          | GBP           | 318,678       | 03/07/2024    | HSBC                  | 2,137                      | –               |
| USD  | 39,222           | IDR           | 636,771,969   | 05/07/2024    | HSBC                  | 295                        | –               |
| USD  | 71,816           | IDR           | 1,165,928,515 | 05/07/2024    | HSBC                  | 540                        | –               |
| USD  | 7,446            | IDR           | 121,801,143   | 05/07/2024    | J.P. Morgan           | 4                          | –               |
| USD  | 7,084            | JPY           | 1,106,767     | 03/07/2024    | J.P. Morgan           | 190                        | –               |
| USD  | 13,620           | NOK           | 143,174       | 03/07/2024    | HSBC                  | 161                        | –               |
| USD  | 17,222           | NZD           | 28,056        | 03/07/2024    | HSBC                  | 118                        | –               |
| USD  | 67,354           | SEK           | 708,097       | 03/07/2024    | HSBC                  | 455                        | –               |
| USD  | 37,099           | SGD           | 50,061        | 03/07/2024    | Barclays              | 148                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |                       | <b>523,387</b>             | <b>0.37</b>     |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CNY   | 6,471,833        | USD           | 910,000     | 15/07/2024    | Citibank     | (2,787)                    | –               |
| DKK   | 3,314,908        | EUR           | 444,567     | 03/07/2024    | Barclays     | (53)                       | –               |
| EUR   | 1,680,445        | AUD           | 2,732,749   | 03/07/2024    | J.P. Morgan  | (22,401)                   | (0.02)          |
| EUR   | 1,252,138        | AUD           | 2,047,702   | 03/07/2024    | Rabobank     | (23,837)                   | (0.02)          |
| EUR   | 868,478          | CAD           | 1,286,795   | 03/07/2024    | HSBC         | (8,945)                    | (0.01)          |
| EUR   | 120,303          | CHF           | 117,237     | 03/07/2024    | HSBC         | (1,438)                    | –               |
| EUR   | 690              | CHF           | 673         | 03/07/2024    | HSBC         | (8)                        | –               |
| EUR   | 1,607,181        | GBP           | 1,372,110   | 03/07/2024    | Barclays     | (11,121)                   | (0.01)          |
| EUR   | 69,194           | NZD           | 122,311     | 03/07/2024    | HSBC         | (343)                      | –               |
| EUR   | 265,153          | SEK           | 3,024,321   | 03/07/2024    | HSBC         | (1,306)                    | –               |
| EUR   | 176,459          | SGD           | 258,369     | 03/07/2024    | HSBC         | (1,422)                    | –               |
| EUR   | 5,383,925        | USD           | 5,839,109   | 03/07/2024    | Barclays     | (64,027)                   | (0.05)          |
| EUR   | 20,577           | USD           | 22,387      | 03/07/2024    | BNP Paribas  | (311)                      | –               |
| EUR   | 428,599          | USD           | 459,380     | 03/07/2024    | HSBC         | (8)                        | –               |
| EUR   | 369,429          | USD           | 401,120     | 03/07/2024    | J.P. Morgan  | (4,821)                    | –               |
| GBP   | 464,856          | AUD           | 888,853     | 03/07/2024    | HSBC         | (5,603)                    | –               |
| GBP   | 1,095,967        | CAD           | 1,901,514   | 03/07/2024    | HSBC         | (3,968)                    | –               |
| GBP   | 174,902          | CHF           | 199,820     | 03/07/2024    | HSBC         | (1,213)                    | –               |
| GBP   | 161,424          | EUR           | 190,430     | 03/07/2024    | BNP Paribas  | (42)                       | –               |
| GBP   | 228,643          | SGD           | 391,947     | 03/07/2024    | HSBC         | (179)                      | –               |
| GBP   | 6,777,861        | USD           | 8,614,322   | 03/07/2024    | BNP Paribas  | (43,270)                   | (0.03)          |
| JPY   | 18,374,452       | EUR           | 108,038     | 03/07/2024    | Rabobank     | (1,447)                    | –               |
| NOK   | 8,933,389        | AUD           | 1,279,415   | 03/07/2024    | HSBC         | (14,407)                   | (0.01)          |
| NOK   | 20,352,351       | CAD           | 2,643,786   | 03/07/2024    | HSBC         | (19,244)                   | (0.01)          |
| NOK   | 2,860,441        | CHF           | 244,699     | 03/07/2024    | HSBC         | (3,441)                    | –               |
| NOK   | 2,122,916        | DKK           | 1,388,052   | 03/07/2024    | HSBC         | (101)                      | –               |
| NOK   | 2,979,780        | EUR           | 261,131     | 03/07/2024    | BNP Paribas  | (14)                       | –               |
| NOK   | 465,392,747      | EUR           | 40,807,913  | 03/07/2024    | HSBC         | (25,772)                   | (0.02)          |
| NOK   | 40,178,473       | GBP           | 3,005,814   | 03/07/2024    | HSBC         | (24,315)                   | (0.02)          |
| NOK   | 1,218,891        | NZD           | 188,813     | 03/07/2024    | HSBC         | (535)                      | –               |
| NOK   | 6,112,956        | SEK           | 6,112,339   | 03/07/2024    | HSBC         | (2,856)                    | –               |
| NOK   | 3,713,228        | SGD           | 476,453     | 03/07/2024    | HSBC         | (2,637)                    | –               |
| NOK   | 126,442,805      | USD           | 12,024,640  | 03/07/2024    | HSBC         | (138,997)                  | (0.10)          |
| NOK   | 3,679,168        | USD           | 347,987     | 03/07/2024    | J.P. Morgan  | (2,272)                    | –               |
| PLN   | 608,710          | EUR           | 141,819     | 03/07/2024    | Barclays     | (545)                      | –               |
| SEK   | 8,287,867        | EUR           | 739,629     | 03/07/2024    | Barclays     | (9,421)                    | (0.01)          |
| USD   | 91,629           | AUD           | 137,976     | 03/07/2024    | HSBC         | (485)                      | –               |
| USD   | 475              | EUR           | 443         | 03/07/2024    | Barclays     | –                          | –               |
| USD   | 40,048           | EUR           | 37,375      | 03/07/2024    | J.P. Morgan  | (10)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(443,602)</b>           | <b>(0.31)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>79,785</b>              | <b>0.06</b>     |

## Schedule of Investments (continued)

### Robeco Global Green Bonds As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Security Description                                 | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|--|------------------|------------------------|--------------------|
| 500,000  | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 4.826%     | 23/11/2025       | 629                    | –                  |
| 3,884,000  | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 4.783%     | 22/11/2025       | 2,242                  | –                  |
| 10,000,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.885% | 17/06/2029       | 2,704                  | –                  |
| 945,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 3.16%  | 24/05/2028       | 7,386                  | 0.01               |
| 8,700,000  | EUR      | Barclays     | Pay fixed 2.848% Receive floating<br>EURIBOR 6 month | 28/06/2029       | 9,504                  | 0.01               |
| 3,000,000  | GBP      | Barclays     | Pay fixed 3.779% Receive floating<br>SONIA 1 day     | 25/06/2034       | 29,092                 | 0.02               |
| 1,750,000  | USD      | Barclays     | Pay fixed 3.607% Receive floating<br>SOFR 1 day      | 27/06/2054       | 29,427                 | 0.02               |
| 1,050,000  | EUR      | Barclays     | Pay fixed 2.381% Receive floating<br>EURIBOR 6 month | 26/03/2054       | 33,070                 | 0.02               |
| 1,700,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 3.136% | 10/11/2033       | 43,049                 | 0.03               |
| 2,338,000  | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 5.562%     | 27/06/2026       | 53,796                 | 0.04               |
| 1,100,000  | EUR      | Barclays     | Pay fixed 2.297% Receive floating<br>EURIBOR 6 month | 21/12/2053       | 54,283                 | 0.04               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |          |              |  |                  | <b>265,182</b>         | <b>0.19</b>        |
| 4,450,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.487% | 21/12/2033       | (123,433)              | (0.09)             |
| 5,300,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.494% | 21/12/2028       | (90,084)               | (0.06)             |
| 1,400,000  | EUR      | Barclays     | Pay fixed 3.41% Receive floating<br>EURIBOR 6 month  | 11/10/2033       | (66,323)               | (0.05)             |
| 834,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 0.582% | 10/02/2027       | (51,977)               | (0.04)             |
| 1,000,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 1.306% | 17/05/2027       | (47,699)               | (0.03)             |
| 848,000  | GBP      | Barclays     | Pay fixed 4.271% Receive floating<br>SONIA 1 day     | 27/06/2033       | (29,921)               | (0.02)             |
| 1,400,000  | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 3.839%     | 25/06/2054       | (28,823)               | (0.02)             |
| 3,750,000  | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>3.841%      | 27/06/2034       | (25,672)               | (0.02)             |
| 1,900,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.62%  | 06/10/2027       | (22,712)               | (0.02)             |
| 5,800,000  | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>4.267%      | 25/03/2027       | (15,219)               | (0.01)             |
| 900,000  | USD      | Barclays     | Pay fixed 3.715% Receive floating<br>SOFR 1 day      | 25/03/2054       | (10)                   | –                  |

## Schedule of Investments (continued)

### Robeco Global Green Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|----------------------|------------------|------------------------|--------------------|
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |                      |                  | <b>(501,873)</b>       | <b>(0.36)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |                      |                  | <b>(236,691)</b>       | <b>(0.17)</b>      |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S 0.75% 15/03/2029  | EUR      | 3,106,000                  | 2,700,115              | 0.49               |
|   |          |                            | <u>2,700,115</u>       | <u>0.49</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 437,000                    | 333,739                | 0.06               |
|   |          |                            | <u>333,739</u>         | <u>0.06</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.45% 22/09/2031   | EUR      | 1,824,000                  | 1,819,621              | 0.33               |
| Belfius Bank SA, Reg. S 3.875% 12/06/2028   | EUR      | 2,500,000                  | 2,534,893              | 0.46               |
| Elia Group SA/NV, Reg. S 3.875% 11/06/2031  | EUR      | 2,800,000                  | 2,793,964              | 0.51               |
| Elia Transmission Belgium SA, Reg. S 3.625% 18/01/2033  | EUR      | 800,000                    | 798,206                | 0.14               |
| Elia Transmission Belgium SA, Reg. S 3.75% 16/01/2036   | EUR      | 1,100,000                  | 1,083,712              | 0.20               |
|   |          |                            | <u>9,030,396</u>       | <u>1.64</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Athora Holding Ltd., Reg. S 6.625% 16/06/2028   | EUR      | 1,587,000                  | 1,674,761              | 0.31               |
|   |          |                            | <u>1,674,761</u>       | <u>0.31</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 3.875% 09/01/2032  | EUR      | 2,839,000                  | 2,821,463              | 0.51               |
| Nykredit Realkredit A/S 0.75% 20/01/2027  | EUR      | 3,816,000                  | 3,552,619              | 0.65               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 1,151,000                  | 1,159,953              | 0.21               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 1,300,000                  | 1,319,775              | 0.24               |
| TDC Net A/S, Reg. S 5.618% 06/02/2030   | EUR      | 519,000                    | 532,385                | 0.10               |
|   |          |                            | <u>9,386,195</u>       | <u>1.71</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 6% 02/06/2026  | GBP      | 2,895,000                  | 3,429,828              | 0.63               |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 1,664,000                  | 1,431,972              | 0.26               |
|   |          |                            | <u>4,861,800</u>       | <u>0.89</u>        |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 7,428,000                  | 7,302,674              | 1.33               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 3,533,000                  | 3,613,975              | 0.66               |
| Banque Federative du Credit Mutuel SA 4.375% 11/01/2034                                       | EUR      | 1,700,000                  | 1,661,975              | 0.30               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                       | EUR      | 2,200,000                  | 2,169,429              | 0.39               |
| BNP Paribas SA, Reg. S 4.095% 13/02/2034  | EUR      | 1,300,000                  | 1,308,316              | 0.24               |
| CNP Assurances SACCA, Reg. S 1.25% 27/01/2029   | EUR      | 3,000,000                  | 2,649,909              | 0.48               |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| CNP Assurances SACA, Reg. S, FRN 4.25% 05/06/2045   | EUR      | 1,700,000                  | 1,688,926              | 0.31               |
| Electricite de France SA, Reg. S 4.625% 25/01/2043  | EUR      | 1,200,000                  | 1,188,460              | 0.22               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 1,600,000                  | 1,394,959              | 0.25               |
| Engie SA, Reg. S 3.875% 06/03/2036  | EUR      | 1,100,000                  | 1,087,637              | 0.20               |
| Engie SA, Reg. S 4.25% 06/03/2044   | EUR      | 600,000                    | 581,683                | 0.10               |
| Orange SA, Reg. S, FRN 5% Perpetual   | EUR      | 2,700,000                  | 2,728,335              | 0.50               |
| Orange SA, Reg. S, FRN 5.375% Perpetual   | EUR      | 1,800,000                  | 1,863,082              | 0.34               |
| RCI Banque SA, Reg. S 4.875% 14/06/2028   | EUR      | 7,406,000                  | 7,639,463              | 1.39               |
| Societe Generale SA, Reg. S 2.625% 30/05/2029   | EUR      | 1,200,000                  | 1,146,399              | 0.21               |
| WPP Finance SA, Reg. S 4.125% 30/05/2028  | EUR      | 1,698,000                  | 1,721,218              | 0.31               |
|   |          |                            | <u>39,746,440</u>      | <u>7.23</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 5.824% 25/07/2053   | EUR      | 1,000,000                  | 1,095,852              | 0.20               |
| Allianz SE, Reg. S, FRN 3.2% Perpetual  | USD      | 1,600,000                  | 1,224,110              | 0.22               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 1,600,000                  | 1,584,344              | 0.29               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 5,000,000                  | 5,064,413              | 0.92               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 2,400,000                  | 2,143,337              | 0.39               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 400,000                    | 402,947                | 0.07               |
| E.ON SE, Reg. S 4.125% 25/03/2044   | EUR      | 1,662,000                  | 1,638,700              | 0.30               |
| Eurogrid GmbH, Reg. S 3.915% 01/02/2034   | EUR      | 1,200,000                  | 1,195,443              | 0.22               |
|   |          |                            | <u>14,349,146</u>      | <u>2.61</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 1,598,213                  | 1,202,294              | 0.22               |
|   |          |                            | <u>1,202,294</u>       | <u>0.22</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 5,054,000                  | 4,897,663              | 0.89               |
|   |          |                            | <u>4,897,663</u>       | <u>0.89</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Enel SpA, Reg. S, FRN 1.875% Perpetual  | EUR      | 1,667,000                  | 1,375,275              | 0.25               |
| Enel SpA, Reg. S, FRN 6.625% Perpetual  | EUR      | 3,309,000                  | 3,566,312              | 0.65               |
| Intesa Sanpaolo SpA, Reg. S 4.875% 19/05/2030   | EUR      | 1,411,000                  | 1,487,083              | 0.27               |
| Terna - Rete Elettrica Nazionale, Reg. S 3.5% 17/01/2031  | EUR      | 2,692,000                  | 2,646,124              | 0.48               |
| Terna - Rete Elettrica Nazionale, Reg. S 3.875% 24/07/2033  | EUR      | 2,066,000                  | 2,074,358              | 0.38               |
|   |          |                            | <u>11,149,152</u>      | <u>2.03</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 790,000                    | 787,829                | 0.14               |
|   |          |                            | <u>787,829</u>         | <u>0.14</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 4.25% 21/02/2030   | EUR      | 3,300,000                  | 3,380,455              | 0.62               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 2,500,000                  | 2,434,611              | 0.44               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 1,418,000                  | 1,599,859              | 0.29               |
| Digital Dutch Finco BV, REIT, Reg. S 1.25% 01/02/2031   | EUR      | 490,000                    | 407,889                | 0.07               |
| Enexis Holding NV, Reg. S 0.375% 14/04/2033   | EUR      | 4,158,000                  | 3,219,742              | 0.59               |
| Enexis Holding NV, Reg. S 3.625% 12/06/2034   | EUR      | 3,285,000                  | 3,331,776              | 0.61               |
| GSK Capital BV, Reg. S 3.125% 28/11/2032  | EUR      | 1,466,000                  | 1,419,078              | 0.26               |
| ING Groep NV, FRN 4.252% 28/03/2033   | USD      | 1,589,000                  | 1,368,909              | 0.25               |
| ING Groep NV, Reg. S, FRN 4.875% 14/11/2027   | EUR      | 2,500,000                  | 2,560,941              | 0.47               |
| ING Groep NV, Reg. S, FRN 0.25% 01/02/2030  | EUR      | 1,800,000                  | 1,533,447              | 0.28               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 2,200,000                  | 2,190,657              | 0.40               |
| ING Groep NV, Reg. S, FRN 5% 20/02/2035   | EUR      | 1,100,000                  | 1,124,946              | 0.21               |
| Koninklijke KPN NV, Reg. S 3.875% 16/02/2036  | EUR      | 1,000,000                  | 986,916                | 0.18               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 1,153,000                  | 1,118,950              | 0.20               |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 1,400,000                  | 1,495,448              | 0.27               |
| RELX Finance BV, Reg. S 3.375% 20/03/2033   | EUR      | 1,676,000                  | 1,644,846              | 0.30               |
| TenneT Holding BV, Reg. S 1.375% 26/06/2029   | EUR      | 1,800,000                  | 1,639,897              | 0.30               |
| Volkswagen International Finance NV, Reg. S 3.25% 18/11/2030  | EUR      | 2,000,000                  | 1,941,010              | 0.35               |
| Volkswagen International Finance NV, Reg. S, FRN 3.748% Perpetual   | EUR      | 1,400,000                  | 1,331,635              | 0.24               |
| Wolters Kluwer NV, Reg. S 3.75% 03/04/2031  | EUR      | 1,750,000                  | 1,772,593              | 0.32               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 1,000,000                  | 1,002,513              | 0.18               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 1,600,000                  | 1,690,561              | 0.31               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.125% 01/06/2048  | USD      | 3,035,000                  | 2,751,147              | 0.50               |
|   |          |                            | <u>41,947,826</u>      | <u>7.64</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| ANZ New Zealand Int'l Ltd., Reg. S 3.951% 17/07/2026  | EUR      | 790,000                    | 799,391                | 0.15               |
|   |          |                            | <u>799,391</u>         | <u>0.15</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Statkraft A/S, Reg. S 3.375% 22/03/2032   | EUR      | 2,383,000                  | 2,367,258              | 0.43               |
|   |          |                            | <u>2,367,258</u>       | <u>0.43</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Pfizer Investment Enterprises Pte. Ltd. 4.45% 19/05/2028  | USD      | 12,500,000                 | 11,459,672             | 2.09               |
|   |          |                            | <u>11,459,672</u>      | <u>2.09</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Export-Import Bank of Korea, Reg. S 3.625% 07/06/2030   | EUR      | 1,879,000                  | 1,903,897              | 0.35               |
|   |          |                            | <u>1,903,897</u>       | <u>0.35</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 1% 16/01/2030   | EUR      | 1,200,000                  | 1,174,960              | 0.21               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 800,000                    | 805,807                | 0.15               |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 1,500,000                  | 1,557,836              | 0.28               |
| Banco Santander SA, FRN 4.175% 24/03/2028   | USD      | 2,400,000                  | 2,157,867              | 0.39               |
| Bankinter SA, Reg. S 1.25% 07/02/2028   | EUR      | 600,000                    | 557,061                | 0.10               |
| CaixaBank SA, Reg. S, FRN 4.125% 09/02/2032   | EUR      | 800,000                    | 802,299                | 0.15               |
| EDP Servicios Financieros Espana SA, Reg. S 3.5% 16/07/2030   | EUR      | 819,000                    | 809,131                | 0.15               |
| Iberdrola Finanzas SA, Reg. S 3.125% 22/11/2028   | EUR      | 7,700,000                  | 7,646,182              | 1.39               |
| Telefonica Emisiones SA 4.103% 08/03/2027   | USD      | 2,431,000                  | 2,202,244              | 0.40               |
|   |          |                            | <u>17,713,387</u>      | <u>3.22</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 3.375% 29/05/2030   | EUR      | 1,550,000                  | 1,543,937              | 0.28               |
| Telia Co. AB, Reg. S, FRN 4.625% 21/12/2082   | EUR      | 1,105,000                  | 1,105,589              | 0.20               |
|   |          |                            | <u>2,649,526</u>       | <u>0.48</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS Group AG, Reg. S, FRN 2.125% 13/10/2026   | EUR      | 1,372,000                  | 1,340,093              | 0.24               |
| UBS Group AG, Reg. S, FRN 4.375% 11/01/2031   | EUR      | 1,391,000                  | 1,421,547              | 0.26               |
| UBS Group AG, Reg. S, FRN 2.875% 02/04/2032   | EUR      | 1,359,000                  | 1,269,631              | 0.23               |
|   |          |                            | <u>4,031,271</u>       | <u>0.73</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc 5.746% 09/08/2033  | USD      | 2,013,000                  | 1,874,030              | 0.34               |
| Barclays plc, FRN 6.224% 09/05/2034   | USD      | 1,313,000                  | 1,255,646              | 0.23               |
| Barclays plc, Reg. S, FRN 4.918% 08/08/2030   | EUR      | 506,000                    | 526,302                | 0.10               |
| Barclays plc, Reg. S, FRN 5.851% 21/03/2035   | GBP      | 1,129,000                  | 1,329,497              | 0.24               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 3,852,000                  | 4,828,561              | 0.88               |
| Lloyds Banking Group plc, Reg. S, FRN 3.875% 14/05/2032   | EUR      | 2,417,000                  | 2,410,558              | 0.44               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 5,180,000                  | 5,214,660              | 0.95               |
| Nationwide Building Society, Reg. S 4% 14/09/2026   | USD      | 2,043,000                  | 1,830,515              | 0.33               |
| Nationwide Building Society, Reg. S 4.5% 01/11/2026   | EUR      | 953,000                    | 972,496                | 0.18               |
| NatWest Group plc, Reg. S, FRN 2.057% 09/11/2028  | GBP      | 4,180,000                  | 4,438,215              | 0.81               |
| NatWest Markets plc, Reg. S 6.625% 22/06/2026   | GBP      | 2,656,000                  | 3,213,026              | 0.58               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 2,305,000                  | 2,046,979              | 0.37               |
| SSE plc, Reg. S 4% 05/09/2031   | EUR      | 3,999,000                  | 4,073,913              | 0.74               |
| SSE plc, Reg. S, FRN 4% Perpetual   | EUR      | 2,479,000                  | 2,420,384              | 0.44               |



## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Thames Water Utilities Finance plc, Reg. S 4% 18/04/2027  | EUR      | 348,000                    | 302,801                | 0.06               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 03/07/2034  | GBP      | 1,200,000                  | 1,119,034              | 0.20               |
| Vodafone Group plc 5.75% 28/06/2054   | USD      | 7,410,000                  | 6,707,989              | 1.22               |
| Vodafone Group plc, Reg. S 2.2% 25/08/2026  | EUR      | 2,759,000                  | 2,695,506              | 0.49               |
|   |          |                            | 47,260,112             | 8.60               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Express Co. 3% 30/10/2024  | USD      | 1,189,000                  | 1,099,487              | 0.20               |
| American Express Co. 3.125% 20/05/2026  | USD      | 2,459,000                  | 2,207,803              | 0.40               |
| American International Group, Inc. 5.125% 27/03/2033  | USD      | 2,455,000                  | 2,257,721              | 0.41               |
| American Tower Corp., REIT 5.8% 15/11/2028  | USD      | 1,026,000                  | 976,360                | 0.18               |
| Ashtead Capital, Inc., 144A 2.45% 12/08/2031  | USD      | 1,827,000                  | 1,375,782              | 0.25               |
| Ashtead Capital, Inc., 144A 5.95% 15/10/2033  | USD      | 802,000                    | 749,643                | 0.14               |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 1,506,000                  | 1,527,020              | 0.28               |
| AT&T, Inc. 5.4% 15/02/2034  | USD      | 4,294,000                  | 4,006,661              | 0.73               |
| AT&T, Inc. 4.5% 15/05/2035  | USD      | 4,053,000                  | 3,482,047              | 0.63               |
| Coca-Cola Co. (The) 3.5% 14/05/2044   | EUR      | 857,000                    | 828,413                | 0.15               |
| CVS Health Corp. 6.05% 01/06/2054   | USD      | 3,525,000                  | 3,223,445              | 0.59               |
| Equinix, Inc., REIT 1% 15/03/2033   | EUR      | 1,663,000                  | 1,319,780              | 0.24               |
| Fiserv, Inc. 4.5% 24/05/2031  | EUR      | 2,972,000                  | 3,085,385              | 0.56               |
| Fiserv, Inc. 5.625% 21/08/2033  | USD      | 1,398,000                  | 1,315,930              | 0.24               |
| General Mills, Inc. 5.5% 17/10/2028   | USD      | 1,266,000                  | 1,197,700              | 0.22               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.25% 07/02/2029  | EUR      | 9,132,000                  | 8,217,779              | 1.50               |
| HCA, Inc. 5.9% 01/06/2053   | USD      | 2,866,000                  | 2,603,275              | 0.47               |
| Johnson & Johnson 5.25% 01/06/2054  | USD      | 5,730,000                  | 5,369,073              | 0.98               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 1,351,000                  | 1,250,322              | 0.23               |
| Kellanova 5.25% 01/03/2033  | USD      | 2,295,000                  | 2,128,781              | 0.39               |
| Kellanova 3.75% 16/05/2034  | EUR      | 964,000                    | 952,134                | 0.17               |
| Mastercard, Inc. 3.35% 26/03/2030   | USD      | 3,080,000                  | 2,658,834              | 0.48               |
| Mastercard, Inc. 4.875% 09/05/2034  | USD      | 4,300,000                  | 3,966,228              | 0.72               |
| Metropolitan Life Global Funding I, Reg. S 3.75% 07/12/2031   | EUR      | 4,814,000                  | 4,899,792              | 0.89               |
| Morgan Stanley 1.375% 27/10/2026  | EUR      | 5,999,000                  | 5,744,444              | 1.04               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 1,213,000                  | 1,218,112              | 0.22               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 1,085,000                  | 1,098,614              | 0.20               |
| New York Life Global Funding, Reg. S 4.95% 07/12/2029   | GBP      | 1,476,000                  | 1,761,480              | 0.32               |
| NextEra Energy Capital Holdings, Inc. 5.25% 15/03/2034  | USD      | 4,666,000                  | 4,277,589              | 0.78               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 6,367,000                  | 5,144,611              | 0.94               |
| Owens Corning 5.95% 15/06/2054  | USD      | 703,000                    | 660,392                | 0.12               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 1,815,000                  | 1,519,389              | 0.28               |
| Stanley Black & Decker, Inc. 2.75% 15/11/2050   | USD      | 1,434,000                  | 766,085                | 0.14               |
| Thermo Fisher Scientific, Inc. 4.8% 21/11/2027  | USD      | 758,000                    | 704,310                | 0.13               |
| Thermo Fisher Scientific, Inc. 0.5% 01/03/2028  | EUR      | 7,480,000                  | 6,754,336              | 1.23               |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Thermo Fisher Scientific, Inc. 4.977% 10/08/2030  | USD      | 661,000                    | 617,266                | 0.11               |
| Thermo Fisher Scientific, Inc. 3.65% 21/11/2034   | EUR      | 594,000                    | 596,586                | 0.11               |
| US Treasury 0.375% 15/09/2024   | USD      | 11,855,000                 | 10,948,574             | 1.99               |
| US Treasury Bill 0% 05/07/2024  | USD      | 6,608,000                  | 6,162,026              | 1.12               |
| Verizon Communications, Inc. 3.75% 28/02/2036   | EUR      | 1,626,000                  | 1,605,642              | 0.29               |
| Verizon Communications, Inc. 5.5% 23/02/2054  | USD      | 3,614,000                  | 3,302,018              | 0.60               |
| Visa, Inc. 3.15% 14/12/2025   | USD      | 1,427,000                  | 1,295,248              | 0.24               |
| Visa, Inc. 1.9% 15/04/2027  | USD      | 3,306,000                  | 2,846,585              | 0.52               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 9,185,000                  | 7,995,412              | 1.45               |
|   |          |                            | <u>125,718,114</u>     | <u>22.88</u>       |
| Total Bonds   |          |                            | <u>355,969,984</u>     | <u>64.79</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 3,200,000                  | 2,631,350              | 0.48               |
|   |          |                            | <u>2,631,350</u>       | <u>0.48</u>        |
| Total Convertible Bonds   |          |                            | <u>2,631,350</u>       | <u>0.48</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>358,601,334</u>     | <u>65.27</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 5.705% 01/03/2030  | USD      | 261,000                    | 244,176                | 0.04               |
|   |          |                            | <u>244,176</u>         | <u>0.04</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA, Reg. S, FRN 5.738% 20/02/2035   | USD      | 1,133,000                  | 1,052,577              | 0.19               |
| Engie SA, 144A 5.625% 10/04/2034  | USD      | 4,345,000                  | 4,021,206              | 0.73               |
| Societe Generale SA, Reg. S 4.677% 15/06/2027   | USD      | 1,971,000                  | 1,805,706              | 0.33               |
|   |          |                            | <u>6,879,489</u>       | <u>1.25</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy UP Ltd., Reg. S 6.7% 12/03/2042  | USD      | 1,749,000                  | 1,524,816              | 0.28               |
|   |          |                            | <u>1,524,816</u>       | <u>0.28</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| 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>Indonesia</i>  |          |                            |                        |                    |
| Pertamina Geothermal Energy PT, Reg. S 5.15% 27/04/2028   | USD      | 1,926,000                  | 1,780,213              | 0.32               |
|   |          |                            | <u>1,780,213</u>       | <u>0.32</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 6.608% 13/09/2029  | USD      | 631,000                    | 607,520                | 0.11               |
|   |          |                            | <u>607,520</u>         | <u>0.11</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, 144A 7.2% 28/11/2033   | USD      | 780,000                    | 780,194                | 0.14               |
| Intesa Sanpaolo SpA, FRN, 144A 8.248% 21/11/2033  | USD      | 600,000                    | 620,007                | 0.12               |
|   |          |                            | <u>1,400,201</u>       | <u>0.26</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Enel Finance International NV, Reg. S 1.375% 12/07/2026   | USD      | 1,880,000                  | 1,623,661              | 0.29               |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026   | USD      | 1,800,890                  | 1,586,334              | 0.29               |
| ING Groep NV, FRN, 144A 1.4% 01/07/2026   | USD      | 802,000                    | 716,752                | 0.13               |
|   |          |                            | <u>3,926,747</u>       | <u>0.71</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| LG Energy Solution Ltd., Reg. S 5.75% 25/09/2028  | USD      | 1,136,000                  | 1,070,879              | 0.19               |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2029  | USD      | 1,234,000                  | 1,148,869              | 0.21               |
| SK Hynix, Inc., Reg. S 6.5% 17/01/2033  | USD      | 2,115,000                  | 2,075,162              | 0.38               |
|   |          |                            | <u>4,294,910</u>       | <u>0.78</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S 6.208% 18/01/2029  | USD      | 853,000                    | 808,410                | 0.15               |
|   |          |                            | <u>808,410</u>         | <u>0.15</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 5.5% 15/06/2028  | USD      | 4,576,000                  | 4,295,268              | 0.78               |
|   |          |                            | <u>4,295,268</u>       | <u>0.78</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS AG 5.65% 11/09/2028   | USD      | 1,199,000                  | 1,138,669              | 0.21               |
|   |          |                            | <u>1,138,669</u>       | <u>0.21</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Standard Chartered plc, FRN, 144A 4.644% 01/04/2031   | USD      | 1,703,000                  | 1,511,030              | 0.27               |
| Vodafone Group plc 4.125% 30/05/2025  | USD      | 5,705,000                  | 5,260,551              | 0.96               |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| 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 Kingdom (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 6,771,581              | 1.23               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Express Co., FRN 6.338% 30/10/2026   | USD      | 1,093,000                  | 1,029,691              | 0.19               |
| Apple, Inc. 1.4% 05/08/2028   | USD      | 11,343,000                 | 9,316,091              | 1.70               |
| AT&T, Inc. 3.5% 15/09/2053  | USD      | 872,000                    | 552,229                | 0.10               |
| Bank of America Corp., FRN 1.734% 22/07/2027  | USD      | 1,773,000                  | 1,532,937              | 0.28               |
| Bank of America Corp., FRN 5.202% 25/04/2029  | USD      | 5,737,000                  | 5,343,461              | 0.97               |
| Bimbo Bakeries USA, Inc., Reg. S 6.05% 15/01/2029   | USD      | 1,919,000                  | 1,836,412              | 0.33               |
| Bimbo Bakeries USA, Inc., Reg. S 6.4% 15/01/2034  | USD      | 2,572,000                  | 2,534,053              | 0.46               |
| BMW US Capital LLC, 144A 5.15% 11/08/2033   | USD      | 5,531,000                  | 5,167,535              | 0.94               |
| BMW US Capital LLC, Reg. S 4.9% 02/04/2029  | USD      | 2,173,000                  | 2,015,970              | 0.37               |
| Charter Communications Operating LLC 6.384% 23/10/2035  | USD      | 4,199,000                  | 3,819,259              | 0.69               |
| Citibank NA 5.803% 29/09/2028   | USD      | 9,423,000                  | 9,030,871              | 1.64               |
| Comcast Corp. 3.95% 15/10/2025  | USD      | 4,223,000                  | 3,878,166              | 0.71               |
| Comcast Corp. 4.15% 15/10/2028  | USD      | 3,572,000                  | 3,227,463              | 0.59               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 1,941,000                  | 1,454,147              | 0.26               |
| Equinix, Inc., REIT 1.8% 15/07/2027   | USD      | 6,339,000                  | 5,343,633              | 0.97               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 3,217,000                  | 2,370,954              | 0.43               |
| Fresenius Medical Care US Finance III, Inc., 144A 3% 01/12/2031                                       | USD      | 300,000                    | 226,594                | 0.04               |
| Intel Corp. 4.75% 25/03/2050  | USD      | 1,451,000                  | 1,166,188              | 0.21               |
| JPMorgan Chase & Co., FRN 6.07% 22/10/2027  | USD      | 1,492,000                  | 1,416,124              | 0.26               |
| JPMorgan Chase & Co., FRN 5.299% 24/07/2029   | USD      | 774,000                    | 724,705                | 0.13               |
| Microsoft Corp. 3.3% 06/02/2027   | USD      | 7,115,000                  | 6,404,816              | 1.17               |
| Nestle Holdings, Inc., 144A 1% 15/09/2027   | USD      | 1,509,000                  | 1,244,800              | 0.23               |
| Netflix, Inc. 5.875% 15/02/2025   | USD      | 2,759,000                  | 2,576,816              | 0.47               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 4,040,000                  | 3,778,775              | 0.69               |
| Niagara Mohawk Power Corp., 144A 5.783% 16/09/2052  | USD      | 202,000                    | 184,260                | 0.03               |
| Paramount Global 4.375% 15/03/2043  | USD      | 1,707,000                  | 1,056,354              | 0.19               |
| Paramount Global 5.85% 01/09/2043   | USD      | 1,600,000                  | 1,172,638              | 0.21               |
| Paramount Global 4.9% 15/08/2044  | USD      | 246,000                    | 159,220                | 0.03               |
| Roche Holdings, Inc., 144A 5.489% 13/11/2030  | USD      | 4,172,000                  | 4,000,972              | 0.73               |
| Roche Holdings, Inc., Reg. S 1.93% 13/12/2028   | USD      | 661,000                    | 544,273                | 0.10               |
| Solvay Finance America LLC, 144A 5.85% 04/06/2034   | USD      | 1,679,000                  | 1,570,682              | 0.29               |
| Stanley Black & Decker, Inc., FRN 4% 15/03/2060   | USD      | 1,987,000                  | 1,681,640              | 0.31               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 6,240,000                  | 5,443,046              | 0.99               |
| T-Mobile USA, Inc. 5.75% 15/01/2034   | USD      | 803,000                    | 770,707                | 0.14               |
| T-Mobile USA, Inc. 5.5% 15/01/2055  | USD      | 1,933,000                  | 1,737,902              | 0.32               |
| US Treasury Bill 0% 22/08/2024  | USD      | 5,931,000                  | 5,492,203              | 1.00               |
| Verizon Communications, Inc. 1.68% 30/10/2030   | USD      | 3,691,000                  | 2,798,974              | 0.51               |
| Volkswagen Group of America Finance LLC, 144A 3.35% 13/05/2025  | USD      | 663,000                    | 606,672                | 0.11               |
| Volkswagen Group of America Finance LLC, Reg. S 5.7% 12/09/2026                                       | USD      | 1,322,000                  | 1,239,217              | 0.23               |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Warnermedia Holdings, Inc. 5.05% 15/03/2042   | USD      | 1,989,000                  | 1,508,189              | 0.27               |
| Warnermedia Holdings, Inc. 5.141% 15/03/2052  | USD      | 5,515,000                  | 4,004,367              | 0.73               |
|   |          |                            | <u>109,963,006</u>     | <u>20.02</u>       |
| Total Bonds   |          |                            | <u>143,635,006</u>     | <u>26.14</u>       |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>143,635,006</u>     | <u>26.14</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 4,700,000                  | 4,289,352              | 0.78               |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 3,459,000                  | 2,641,653              | 0.48               |
|   |          |                            | <u>6,931,005</u>       | <u>1.26</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 3,800,000                  | 3,266,549              | 0.59               |
|   |          |                            | <u>3,266,549</u>       | <u>0.59</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.2% Perpetual  | USD      | 400,000                    | 306,027                | 0.06               |
|   |          |                            | <u>306,027</u>         | <u>0.06</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 1,153,000                  | 1,236,306              | 0.22               |
|   |          |                            | <u>1,236,306</u>       | <u>0.22</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| TenneT Holding BV, Reg. S 2.375% 17/05/2033   | EUR      | 2,154,000                  | 1,968,521              | 0.36               |
| Volkswagen International Finance NV, Reg. S 1.25% 23/09/2032  | EUR      | 2,000,000                  | 1,636,402              | 0.30               |
|   |          |                            | <u>3,604,923</u>       | <u>0.66</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031                                     | GBP      | 1,400,000                  | 1,550,648              | 0.28               |
| CaixaBank SA, Reg. S, FRN 5.25% Perpetual   | EUR      | 1,600,000                  | 1,556,000              | 0.29               |
|   |          |                            | <u>3,106,648</u>       | <u>0.57</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S, FRN 4.625% 23/08/2032   | GBP      | 4,313,000                  | 4,886,254              | 0.89               |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Sweden (continued)</i>  |          |                            |                        |                    |
|  |          |                            | 4,886,254              | 0.89               |
| <i>United States of America</i>  |          |                            |                        |                    |
| American Tower Corp., REIT 4.05% 15/03/2032                            | USD      | 1,031,000                  | 879,584                | 0.16               |
| Oracle Corp. 6.9% 09/11/2052   | USD      | 1,746,000                  | 1,820,968              | 0.33               |
|  |          |                            | 2,700,552              | 0.49               |
| Total Bonds  |          |                            | 26,038,264             | 4.74               |
| Total Other transferable securities and money market instruments       |          |                            | 26,038,264             | 4.74               |
| <b>Total Investments</b>   |          |                            | <b>528,274,604</b>     | <b>96.15</b>       |
| <b>Cash</b>  |          |                            | <b>12,921,106</b>      | <b>2.35</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>8,209,702</b>       | <b>1.50</b>        |
| <b>Total net assets</b>  |          |                            | <b>549,405,412</b>     | <b>100.00</b>      |

### Robeco Climate Global Credits

As at 30 June 2024

#### 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, 30/09/2024                                  | 202                    | USD      | 38,491,967                | 99,430                           | 0.02               |
| US 5 Year Note, 30/09/2024                                  | 386                    | USD      | 38,365,334                | 207,571                          | 0.04               |
| US 10 Year Ultra Bond, 19/09/2024                           | 58                     | USD      | 6,130,452                 | 40,419                           | 0.01               |
| Euro-Schatz, 06/09/2024                                     | (61)                   | EUR      | (6,447,700)               | 223                              | –                  |
| Long Gilt, 26/09/2024                                       | 41                     | GBP      | 4,718,328                 | 3,457                            | –                  |
| US Long Bond, 19/09/2024                                    | 533                    | USD      | 58,621,297                | 392,251                          | 0.07               |
| US Ultra Bond, 19/09/2024                                   | 69                     | USD      | 8,019,419                 | 20,690                           | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>764,041</b>                   | <b>0.14</b>        |
| US 10 Year Note, 19/09/2024                                 | (91)                   | USD      | (9,326,598)               | (60,969)                         | (0.01)             |
| Euro-Bobl, 06/09/2024                                       | (498)                  | EUR      | (57,987,120)              | (470,970)                        | (0.09)             |
| Euro-Bund, 06/09/2024                                       | (124)                  | EUR      | (16,320,880)              | (182,185)                        | (0.03)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (5)                    | EUR      | (651,200)                 | (9,266)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(723,390)</b>                 | <b>(0.13)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>40,651</b>                    | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 2,160            | GBP           | 1,828       | 03/07/2024    | HSBC         | 4                          | –               |
| EUR   | 17,873           | JPY           | 3,039,687   | 03/07/2024    | Rabobank     | 239                        | –               |
| EUR   | 473,134          | USD           | 505,673     | 03/07/2024    | Barclays     | 1,335                      | –               |
| EUR   | 6,486,584        | USD           | 6,931,066   | 03/07/2024    | HSBC         | 19,825                     | –               |
| EUR   | 1,205,702        | USD           | 1,291,806   | 03/07/2024    | J.P. Morgan  | 433                        | –               |
| GBP   | 91,927,234       | EUR           | 107,678,447 | 03/07/2024    | Barclays     | 742,920                    | 0.14            |
| GBP   | 4,544,950        | EUR           | 5,360,288   | 03/07/2024    | Citibank     | 144                        | –               |
| GBP   | 2,337,168        | EUR           | 2,740,486   | 03/07/2024    | J.P. Morgan  | 16,031                     | –               |
| GBP   | 56,256           | JPY           | 11,181,977  | 03/07/2024    | J.P. Morgan  | 1,483                      | –               |
| GBP   | 513,163          | USD           | 648,683     | 03/07/2024    | Barclays     | 10                         | –               |
| USD   | 43,254,767       | EUR           | 39,885,267  | 03/07/2024    | Barclays     | 471,896                    | 0.09            |
| USD   | 100,899,821      | EUR           | 92,893,177  | 03/07/2024    | BNP Paribas  | 1,247,442                  | 0.23            |
| USD   | 774,899          | EUR           | 720,324     | 03/07/2024    | HSBC         | 2,665                      | –               |
| USD   | 5,729,021        | EUR           | 5,270,034   | 03/07/2024    | HSBC         | 75,204                     | 0.01            |
| USD   | 438,937          | EUR           | 402,621     | 03/07/2024    | J.P. Morgan  | 6,912                      | –               |
| USD   | 8,935,171        | GBP           | 7,028,399   | 03/07/2024    | HSBC         | 47,134                     | 0.01            |
| USD   | 1,419,633        | GBP           | 1,105,748   | 03/07/2024    | J.P. Morgan  | 20,385                     | –               |
| USD   | 101,044          | JPY           | 15,617,614  | 03/07/2024    | J.P. Morgan  | 3,677                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>2,657,739</b>           | <b>0.48</b>     |
| EUR   | 699,730          | GBP           | 597,385     | 03/07/2024    | Barclays     | (4,842)                    | –               |
| EUR   | 1,884            | GBP           | 1,606       | 03/07/2024    | J.P. Morgan  | (10)                       | –               |
| EUR   | 250              | USD           | 272         | 03/07/2024    | Barclays     | (4)                        | –               |
| EUR   | 7,551,033        | USD           | 8,190,618   | 03/07/2024    | Barclays     | (90,902)                   | (0.02)          |
| EUR   | 1,399            | USD           | 1,524       | 03/07/2024    | BNP Paribas  | (23)                       | –               |
| EUR   | 9,132,187        | USD           | 9,815,864   | 03/07/2024    | HSBC         | (26,120)                   | (0.01)          |
| EUR   | 350,692          | USD           | 380,344     | 03/07/2024    | J.P. Morgan  | (4,173)                    | –               |
| GBP   | 1,044,092        | EUR           | 1,234,764   | 03/07/2024    | Barclays     | (3,335)                    | –               |
| GBP   | 381,105          | EUR           | 451,290     | 03/07/2024    | HSBC         | (1,805)                    | –               |
| GBP   | 215,918,098      | USD           | 274,421,107 | 03/07/2024    | BNP Paribas  | (1,378,435)                | (0.25)          |
| GBP   | 5,530,405        | USD           | 7,072,732   | 03/07/2024    | HSBC         | (76,232)                   | (0.01)          |
| GBP   | 3,884,410        | USD           | 4,966,431   | 03/07/2024    | J.P. Morgan  | (52,359)                   | (0.01)          |
| JPY   | 313,514,176      | EUR           | 1,851,227   | 03/07/2024    | BNP Paribas  | (32,524)                   | (0.01)          |
| JPY   | 71,845,677       | GBP           | 361,531     | 03/07/2024    | J.P. Morgan  | (9,621)                    | –               |
| JPY   | 744,570,798      | USD           | 4,765,784   | 03/07/2024    | HSBC         | (127,256)                  | (0.02)          |
| JPY   | 18,831,647       | USD           | 121,166     | 03/07/2024    | J.P. Morgan  | (3,806)                    | –               |
| USD   | 3,376,709        | EUR           | 3,152,326   | 03/07/2024    | HSBC         | (1,820)                    | –               |
| USD   | 564,610          | EUR           | 527,463     | 03/07/2024    | J.P. Morgan  | (676)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,813,943)</b>         | <b>(0.33)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>843,796</b>             | <b>0.15</b>     |

## Schedule of Investments (continued)

### Robeco Climate Global Credits

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                          | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|---|------------------|------------------------|--------------------|
| 2,000,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 3.662%  | 24/11/2063       | 59,808                 | 0.01               |
| 4,000,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive fixed 4.147% | 01/05/2044       | 105,952                | 0.02               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |   |                  | <b>165,760</b>         | <b>0.03</b>        |
| 950,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 2.731%  | 06/04/2063       | (143,136)              | (0.03)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |                  | <b>(143,136)</b>       | <b>(0.03)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>        |          |              |   |                  | <b>22,624</b>          | <b>-</b>           |



## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S 0.75% 15/03/2029  | EUR      | 100,000                    | 86,932                 | 0.21               |
|   |          |                            | <u>86,932</u>          | <u>0.21</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 0.9% 20/02/2032   | EUR      | 207,000                    | 178,198                | 0.43               |
|   |          |                            | <u>178,198</u>         | <u>0.43</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.45% 22/09/2031   | EUR      | 100,000                    | 99,760                 | 0.24               |
| Belfius Bank SA, Reg. S 3.875% 12/06/2028   | EUR      | 100,000                    | 101,396                | 0.24               |
| Elia Group SA/NV, Reg. S 3.875% 11/06/2031  | EUR      | 100,000                    | 99,784                 | 0.24               |
| Elia Transmission Belgium SA, Reg. S 3.625% 18/01/2033  | EUR      | 100,000                    | 99,776                 | 0.24               |
|   |          |                            | <u>400,716</u>         | <u>0.96</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Brazil Letras do Tesouro Nacional 0% 01/07/2027   | BRL      | 1,170,000                  | 139,445                | 0.33               |
| Brazil Notas do Tesouro Nacional 10% 01/01/2027   | BRL      | 203,000                    | 327,376                | 0.79               |
| Brazil Notas do Tesouro Nacional 10% 01/01/2033   | BRL      | 131,000                    | 194,421                | 0.47               |
|   |          |                            | <u>661,242</u>         | <u>1.59</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Province of Quebec Canada, Reg. S 0.875% 04/05/2027   | EUR      | 130,000                    | 121,915                | 0.29               |
|   |          |                            | <u>121,915</u>         | <u>0.29</u>        |
| <i>China</i>  |          |                            |                        |                    |
| China Government Bond 2.35% 25/02/2034  | CNY      | 1,050,000                  | 136,124                | 0.33               |
| China Government Bond 3.19% 15/04/2053  | CNY      | 1,370,000                  | 201,494                | 0.48               |
|   |          |                            | <u>337,618</u>         | <u>0.81</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Republic of Colombia 6% 28/04/2028  | COP      | 1,034,500,000              | 203,631                | 0.49               |
|   |          |                            | <u>203,631</u>         | <u>0.49</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Denmark Government Bond 0.5% 15/11/2027   | DKK      | 6,233,000                  | 781,981                | 1.87               |
| Denmark Government Bond 0.5% 15/11/2029   | DKK      | 9,491,000                  | 1,151,449              | 2.76               |
| Denmark Government Bond 0.25% 15/11/2052  | DKK      | 799,000                    | 56,444                 | 0.14               |
| Nykredit Realkredit A/S 0.75% 20/01/2027  | EUR      | 200,000                    | 186,196                | 0.45               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 100,000                    | 100,778                | 0.24               |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 2,276,848              | 5.46               |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 3% 15/09/2033   | EUR      | 192,000                    | 191,449                | 0.46               |
|   |          |                            | 191,449                | 0.46               |
| <i>France</i>   |          |                            |                        |                    |
| Agence Francaise de Developpement EPIC, Reg. S 2.875% 21/01/2030  | EUR      | 500,000                    | 488,552                | 1.17               |
| AXA SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 100,000                    | 98,313                 | 0.24               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                                   | EUR      | 100,000                    | 98,610                 | 0.24               |
| BNP Paribas SA, Reg. S 4.095% 13/02/2034  | EUR      | 100,000                    | 100,640                | 0.24               |
| BNP Paribas SA, Reg. S, FRN 2.75% 25/07/2028  | EUR      | 100,000                    | 96,884                 | 0.23               |
| BPCE SFH SA, Reg. S 3.125% 20/07/2027   | EUR      | 200,000                    | 199,512                | 0.48               |
| Bpifrance SACA, Reg. S 2.875% 25/11/2029  | EUR      | 300,000                    | 294,444                | 0.71               |
| Cie de Financement Foncier SA, Reg. S 3.125% 18/05/2027   | EUR      | 100,000                    | 99,660                 | 0.24               |
| CNP Assurances SACA, Reg. S, FRN 4.25% 05/06/2045   | EUR      | 100,000                    | 99,349                 | 0.24               |
| Credit Agricole Home Loan SFH SA, Reg. S 0.75% 05/05/2027   | EUR      | 100,000                    | 93,308                 | 0.22               |
| Credit Agricole Home Loan SFH SA, Reg. S 3.25% 28/09/2032   | EUR      | 200,000                    | 200,563                | 0.48               |
| Credit Mutuel Home Loan SFH SA, Reg. S 0.625% 04/03/2027  | EUR      | 100,000                    | 93,340                 | 0.22               |
| Electricite de France SA, Reg. S 4.625% 25/01/2043  | EUR      | 100,000                    | 99,038                 | 0.24               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/11/2024   | EUR      | 3,020,000                  | 2,998,092              | 7.19               |
| France Government Bond OAT, Reg. S, 144A 5.5% 25/04/2029  | EUR      | 141,000                    | 156,148                | 0.38               |
| France Government Bond OAT, Reg. S, 144A 0% 25/05/2032  | EUR      | 429,000                    | 336,554                | 0.81               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036   | EUR      | 873,000                    | 693,621                | 1.66               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2040  | EUR      | 31,000                     | 19,739                 | 0.05               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044  | EUR      | 296,000                    | 167,742                | 0.40               |
| France Government Bond OAT, Reg. S, 144A 4% 25/04/2060  | EUR      | 76,000                     | 80,599                 | 0.19               |
| SNCF Reseau, Reg. S 1.125% 25/05/2030   | EUR      | 200,000                    | 176,400                | 0.42               |
| WPP Finance SA, Reg. S 4.125% 30/05/2028  | EUR      | 100,000                    | 101,367                | 0.24               |
|   |          |                            | 6,792,475              | 16.29              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 1.25% 15/08/2048   | EUR      | 35,000                     | 26,209                 | 0.06               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 100,000                    | 101,288                | 0.25               |
| E.ON SE, Reg. S 4.125% 25/03/2044   | EUR      | 35,000                     | 34,509                 | 0.08               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 31/03/2027   | EUR      | 890,000                    | 821,347                | 1.97               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/09/2031   | EUR      | 396,000                    | 323,208                | 0.78               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 2.625% 10/01/2034   | EUR      | 168,000                    | 163,224                | 0.39               |
| Volkswagen Leasing GmbH, Reg. S 4.75% 25/09/2031  | EUR      | 20,000                     | 20,969                 | 0.05               |
|   |          |                            | 1,490,754              | 3.58               |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Greece</i>   |          |                            |                        |                    |
| Greece Government Bond, Reg. S, 144A 1.5% 18/06/2030  | EUR      | 100,000                    | 89,945                 | 0.22               |
| Greece Government Bond, Reg. S, 144A 4.25% 15/06/2033   | EUR      | 300,000                    | 314,454                | 0.75               |
| Greece Government Bond, Reg. S, 144A 3.375% 15/06/2034  | EUR      | 263,000                    | 255,291                | 0.61               |
| Greece Government Bond, Reg. S, 144A 4.125% 15/06/2054  | EUR      | 213,000                    | 205,596                | 0.49               |
|   |          |                            | <u>865,286</u>         | <u>2.07</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| Hungary Government Bond, Reg. S 5.375% 12/09/2033   | EUR      | 465,000                    | 481,322                | 1.15               |
|   |          |                            | <u>481,322</u>         | <u>1.15</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Indonesia Treasury 8.25% 15/05/2029   | IDR      | 2,340,000,000              | 140,267                | 0.34               |
| Indonesia Treasury 10.5% 15/08/2030   | IDR      | 1,727,000,000              | 115,133                | 0.28               |
| Indonesia Treasury 6.625% 15/05/2033  | IDR      | 4,394,000,000              | 243,485                | 0.58               |
| Indonesia Treasury 7.125% 15/06/2038  | IDR      | 9,504,000,000              | 543,987                | 1.30               |
| Indonesia Treasury 8.375% 15/04/2039  | IDR      | 1,983,000,000              | 125,985                | 0.30               |
|   |          |                            | <u>1,168,857</u>       | <u>2.80</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 100,000                    | 96,907                 | 0.23               |
| Linde plc, Reg. S 3.2% 14/02/2031   | EUR      | 100,000                    | 98,849                 | 0.24               |
|   |          |                            | <u>195,756</u>         | <u>0.47</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Enel SpA, Reg. S, FRN 6.625% Perpetual  | EUR      | 100,000                    | 107,776                | 0.26               |
| Intesa Sanpaolo SpA, Reg. S, FRN 6.5% 14/03/2029  | GBP      | 150,000                    | 179,796                | 0.43               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4% 30/04/2035   | EUR      | 225,000                    | 224,046                | 0.54               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.45% 01/09/2043  | EUR      | 271,000                    | 270,323                | 0.65               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.5% 01/10/2053   | EUR      | 340,000                    | 336,736                | 0.81               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 4.1% 01/02/2029   | EUR      | 450,000                    | 461,248                | 1.10               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.9% 01/04/2031   | EUR      | 360,000                    | 300,339                | 0.72               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.5% 01/12/2032   | EUR      | 249,000                    | 225,163                | 0.54               |
| Terna - Rete Elettrica Nazionale, Reg. S 3.5% 17/01/2031  | EUR      | 115,000                    | 113,040                | 0.27               |
|   |          |                            | <u>2,218,467</u>       | <u>5.32</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Twenty Year Bond 1.4% 20/09/2034   | JPY      | 90,000,000                 | 537,304                | 1.29               |
|   |          |                            | <u>537,304</u>         | <u>1.29</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 100,000                    | 99,725                 | 0.24               |
|   |          |                            | <u>99,725</u>          | <u>0.24</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Mexican Bonos 7.5% 26/05/2033   | MXN      | 2,393,000                  | 104,930                | 0.25               |
| Mexican Bonos 7.75% 13/11/2042  | MXN      | 2,408,000                  | 99,214                 | 0.24               |
| Mexican Bonos 8% 31/07/2053   | MXN      | 4,926,000                  | 203,688                | 0.49               |
| Mexico Government Bond 3.25% 16/04/2030   | USD      | 370,000                    | 303,370                | 0.73               |
| Mexico Government Bond 3.5% 12/02/2034  | USD      | 223,000                    | 169,266                | 0.40               |
|   |          |                            | <u>880,468</u>         | <u>2.11</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 4.25% 21/02/2030   | EUR      | 100,000                    | 102,438                | 0.25               |
| Achmea Bank NV, Reg. S 3% 31/01/2030  | EUR      | 200,000                    | 197,881                | 0.47               |
| Achmea Bank NV, Reg. S 3% 07/02/2034  | EUR      | 100,000                    | 97,891                 | 0.23               |
| ASML Holding NV, Reg. S 3.5% 06/12/2025   | EUR      | 100,000                    | 99,975                 | 0.24               |
| BNG Bank NV, Reg. S 0.25% 12/01/2032  | EUR      | 572,000                    | 465,304                | 1.12               |
| Cooperatieve Rabobank UA, Reg. S 3.106% 07/06/2033  | EUR      | 100,000                    | 99,742                 | 0.24               |
| Enexis Holding NV, Reg. S 0.375% 14/04/2033   | EUR      | 150,000                    | 116,152                | 0.28               |
| Enexis Holding NV, Reg. S 3.625% 12/06/2034   | EUR      | 100,000                    | 101,424                | 0.24               |
| GSK Capital BV, Reg. S 3.125% 28/11/2032  | EUR      | 100,000                    | 96,799                 | 0.23               |
| ING Bank NV, Reg. S 0.5% 17/02/2027   | EUR      | 300,000                    | 279,552                | 0.67               |
| ING Bank NV, Reg. S 2.75% 10/01/2032  | EUR      | 200,000                    | 195,039                | 0.47               |
| ING Groep NV, Reg. S, FRN 0.25% 01/02/2030  | EUR      | 100,000                    | 85,191                 | 0.20               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 100,000                    | 99,575                 | 0.24               |
| ING Groep NV, Reg. S, FRN 5% 20/02/2035   | EUR      | 100,000                    | 102,268                | 0.25               |
| Knab NV, Reg. S 3.375% 28/06/2030   | EUR      | 200,000                    | 201,661                | 0.48               |
| Koninklijke KPN NV, Reg. S 3.875% 16/02/2036  | EUR      | 100,000                    | 98,692                 | 0.24               |
| Nederlandse Waterschapsbank NV, Reg. S 0.125% 28/05/2027  | EUR      | 730,000                    | 671,073                | 1.61               |
| Nederlandse Waterschapsbank NV, Reg. S 1% 01/03/2028  | EUR      | 220,000                    | 204,405                | 0.49               |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 100,000                    | 106,818                | 0.26               |
| NIBC Bank NV, Reg. S 0.125% 21/04/2031  | EUR      | 300,000                    | 243,699                | 0.58               |
| RELX Finance BV, Reg. S 3.75% 12/06/2031  | EUR      | 130,000                    | 131,714                | 0.32               |
| Volkswagen International Finance NV, Reg. S 3.25% 18/11/2030  | EUR      | 100,000                    | 97,051                 | 0.23               |
| Wolters Kluwer NV, Reg. S 3.75% 03/04/2031  | EUR      | 100,000                    | 101,291                | 0.24               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 100,000                    | 100,251                | 0.24               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.125% 01/06/2048  | USD      | 200,000                    | 181,295                | 0.44               |
|   |          |                            | <u>4,277,181</u>       | <u>10.26</u>       |
| <i>New Zealand</i>  |          |                            |                        |                    |
| New Zealand Government Bond 1.75% 15/05/2041  | NZD      | 210,000                    | 75,906                 | 0.18               |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>New Zealand (continued)</i>  |          |                            |                        |                    |
| New Zealand Government Bond, Reg. S 4.5% 15/04/2027   | NZD      | 212,000                    | 119,958                | 0.29               |
|   |          |                            | <u>195,864</u>         | <u>0.47</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Statkraft A/S, Reg. S 3.375% 22/03/2032   | EUR      | 171,000                    | 169,870                | 0.41               |
|   |          |                            | <u>169,870</u>         | <u>0.41</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Poland Government Bond 1.75% 25/04/2032   | PLN      | 264,000                    | 46,627                 | 0.11               |
| Poland Government Bond 5.75% 16/11/2032   | USD      | 400,000                    | 386,609                | 0.93               |
| Poland Government Bond, Reg. S 3.625% 29/11/2030  | EUR      | 178,000                    | 180,317                | 0.43               |
|   |          |                            | <u>613,553</u>         | <u>1.47</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Romania Government Bond, Reg. S 5.875% 30/01/2029   | USD      | 150,000                    | 139,040                | 0.33               |
|   |          |                            | <u>139,040</u>         | <u>0.33</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Pfizer Investment Enterprises Pte. Ltd. 4.45% 19/05/2028  | USD      | 56,000                     | 51,339                 | 0.12               |
| Singapore Government Bond 2.625% 01/08/2032   | SGD      | 63,000                     | 41,504                 | 0.10               |
|   |          |                            | <u>92,843</u>          | <u>0.22</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovakia Government Bond, Reg. S 3.75% 06/03/2034   | EUR      | 200,000                    | 200,918                | 0.48               |
|   |          |                            | <u>200,918</u>         | <u>0.48</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Export-Import Bank of Korea, Reg. S 3.625% 07/06/2030   | EUR      | 100,000                    | 101,325                | 0.24               |
| Korea Development Bank (The) 1% 09/09/2026  | USD      | 350,000                    | 299,310                | 0.72               |
|   |          |                            | <u>400,635</u>         | <u>0.96</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco de Sabadell SA, Reg. S, FRN 5.5% 08/09/2029   | EUR      | 100,000                    | 105,347                | 0.25               |
| CaixaBank SA, Reg. S, FRN 4.125% 09/02/2032   | EUR      | 100,000                    | 100,288                | 0.24               |
| Iberdrola Finanzas SA, Reg. S 3.125% 22/11/2028   | EUR      | 100,000                    | 99,301                 | 0.24               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.7% 30/04/2032                                       | EUR      | 149,000                    | 123,672                | 0.30               |
| Spain Government Bond, Reg. S, 144A 1.25% 31/10/2030  | EUR      | 108,000                    | 96,665                 | 0.23               |
|   |          |                            | <u>525,273</u>         | <u>1.26</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 0.01% 15/11/2035   | EUR      | 557,000                    | 394,150                | 0.95               |
| European Union, Reg. S 3.125% 04/12/2030  | EUR      | 200,000                    | 201,431                | 0.48               |
| European Union, Reg. S 2.75% 04/02/2033   | EUR      | 560,000                    | 547,383                | 1.31               |
| European Union, Reg. S 3% 04/03/2053  | EUR      | 320,000                    | 290,870                | 0.70               |
|   |          |                            | <u>1,433,834</u>       | <u>3.44</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 0.2% 12/01/2028   | EUR      | 170,000                    | 150,846                | 0.36               |
| Sweden Government Bond, Reg. S 3.5% 30/03/2039  | SEK      | 265,000                    | 26,868                 | 0.07               |
| Sweden Government Bond, Reg. S 1.375% 23/06/2071  | SEK      | 695,000                    | 41,485                 | 0.10               |
|   |          |                            | <u>219,199</u>         | <u>0.53</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Switzerland Government Bond, Reg. S 0.5% 27/05/2030   | CHF      | 50,000                     | 51,580                 | 0.12               |
| Switzerland Government Bond, Reg. S 0.25% 23/06/2035  | CHF      | 167,000                    | 167,665                | 0.40               |
| Switzerland Government Bond, Reg. S 1.5% 30/04/2042   | CHF      | 76,000                     | 91,224                 | 0.22               |
|   |          |                            | <u>310,469</u>         | <u>0.74</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 113,000                    | 141,648                | 0.34               |
| Lloyds Banking Group plc, Reg. S, FRN 3.875% 14/05/2032   | EUR      | 100,000                    | 99,734                 | 0.24               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 100,000                    | 100,669                | 0.24               |
| Nationwide Building Society, Reg. S 4.5% 01/11/2026   | EUR      | 100,000                    | 102,046                | 0.25               |
| Nationwide Building Society, Reg. S 3.625% 15/03/2028   | EUR      | 150,000                    | 151,924                | 0.36               |
| NatWest Group plc, Reg. S, FRN 2.057% 09/11/2028  | GBP      | 100,000                    | 106,177                | 0.26               |
| SSE plc, Reg. S 4% 05/09/2031   | EUR      | 100,000                    | 101,873                | 0.24               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 03/07/2034  | GBP      | 100,000                    | 93,253                 | 0.22               |
| UK Treasury, Reg. S 0.25% 31/01/2025  | GBP      | 716,000                    | 824,860                | 1.98               |
| UK Treasury, Reg. S 0.125% 31/01/2028   | GBP      | 415,000                    | 425,677                | 1.02               |
| UK Treasury, Reg. S 0.375% 22/10/2030   | GBP      | 119,000                    | 112,389                | 0.27               |
| UK Treasury, Reg. S 1% 31/01/2032   | GBP      | 284,000                    | 268,558                | 0.64               |
| UK Treasury, Reg. S 0.875% 31/07/2033   | GBP      | 280,000                    | 249,294                | 0.60               |
| UK Treasury, Reg. S 4.25% 07/03/2036  | GBP      | 223,000                    | 262,351                | 0.63               |
| UK Treasury, Reg. S 3.75% 29/01/2038  | GBP      | 125,000                    | 137,805                | 0.33               |
| UK Treasury, Reg. S 0.875% 31/01/2046   | GBP      | 235,000                    | 136,764                | 0.33               |
| UK Treasury, Reg. S 1.5% 22/07/2047   | GBP      | 440,000                    | 290,120                | 0.70               |
| UK Treasury, Reg. S 4.375% 31/07/2054   | GBP      | 40,000                     | 45,002                 | 0.11               |
| Vodafone Group plc 5.75% 28/06/2054   | USD      | 157,000                    | 142,126                | 0.34               |
| Vodafone Group plc, Reg. S 2.2% 25/08/2026  | EUR      | 100,000                    | 97,699                 | 0.23               |
|   |          |                            | <u>3,889,969</u>       | <u>9.33</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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. 5.125% 27/03/2033  | USD      | 25,000                     | 22,991                 | 0.05               |
| American Tower Corp., REIT 5.8% 15/11/2028  | USD      | 30,000                     | 28,549                 | 0.07               |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 100,000                    | 101,396                | 0.24               |
| AT&T, Inc. 5.4% 15/02/2034  | USD      | 62,000                     | 57,851                 | 0.14               |
| AT&T, Inc. 4.5% 15/05/2035  | USD      | 28,000                     | 24,056                 | 0.06               |
| Equinix, Inc., REIT 1% 15/03/2033   | EUR      | 100,000                    | 79,361                 | 0.19               |
| Fiserv, Inc. 5.625% 21/08/2033  | USD      | 30,000                     | 28,239                 | 0.07               |
| General Mills, Inc. 5.5% 17/10/2028   | USD      | 170,000                    | 160,829                | 0.39               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.25% 07/02/2029  | EUR      | 195,000                    | 175,478                | 0.42               |
| HCA, Inc. 5.9% 01/06/2053   | USD      | 85,000                     | 77,208                 | 0.19               |
| Johnson & Johnson 4.8% 01/06/2029   | USD      | 54,000                     | 50,760                 | 0.12               |
| Johnson & Johnson 5.25% 01/06/2054  | USD      | 124,000                    | 116,189                | 0.28               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 100,000                    | 92,548                 | 0.22               |
| Kellanova 5.25% 01/03/2033  | USD      | 47,000                     | 43,596                 | 0.10               |
| Mastercard, Inc. 3.35% 26/03/2030   | USD      | 249,000                    | 214,951                | 0.52               |
| Mondelez International, Inc. 0.25% 17/03/2028   | EUR      | 100,000                    | 89,013                 | 0.21               |
| Morgan Stanley 1.375% 27/10/2026  | EUR      | 100,000                    | 95,757                 | 0.23               |
| Morgan Stanley, FRN 4.656% 02/03/2029   | EUR      | 100,000                    | 103,100                | 0.25               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 100,000                    | 100,421                | 0.24               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 100,000                    | 101,255                | 0.24               |
| New York Life Global Funding, Reg. S 4.95% 07/12/2029   | GBP      | 100,000                    | 119,341                | 0.29               |
| NextEra Energy Capital Holdings, Inc. 2.44% 15/01/2032  | USD      | 56,000                     | 42,853                 | 0.10               |
| NextEra Energy Capital Holdings, Inc. 5.25% 15/03/2034  | USD      | 74,000                     | 67,840                 | 0.16               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 41,000                     | 33,128                 | 0.08               |
| Oracle Corp. 2.3% 25/03/2028  | USD      | 134,000                    | 113,041                | 0.27               |
| Oracle Corp. 3.85% 01/04/2060   | USD      | 36,000                     | 23,098                 | 0.06               |
| Owens Corning 5.95% 15/06/2054  | USD      | 15,000                     | 14,091                 | 0.03               |
| Procter & Gamble Co. (The) 4.35% 29/01/2029   | USD      | 60,000                     | 55,491                 | 0.13               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 30,000                     | 25,114                 | 0.06               |
| Stanley Black & Decker, Inc. 2.75% 15/11/2050   | USD      | 53,000                     | 28,314                 | 0.07               |
| Thermo Fisher Scientific, Inc. 0.5% 01/03/2028  | EUR      | 162,000                    | 146,284                | 0.35               |
| Thermo Fisher Scientific, Inc. 3.65% 21/11/2034   | EUR      | 100,000                    | 100,435                | 0.24               |
| Verizon Communications, Inc. 3.75% 28/02/2036   | EUR      | 100,000                    | 98,748                 | 0.24               |
| Verizon Communications, Inc. 5.5% 23/02/2054  | USD      | 83,000                     | 75,835                 | 0.18               |
| Visa, Inc. 1.9% 15/04/2027  | USD      | 102,000                    | 87,826                 | 0.21               |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 35,000                     | 28,055                 | 0.07               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 195,000                    | 169,745                | 0.41               |
|   |          |                            | 2,992,787              | 7.18               |
| Total Bonds   |          |                            | 34,650,398             | 83.10              |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 100,000                    | 82,230                 | 0.19               |
|   |          |                            | 82,230                 | 0.19               |
| Total Convertible Bonds   |          |                            | 82,230                 | 0.19               |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 34,732,628             | 83.29              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| Engie SA, 144A 5.625% 10/04/2034  | USD      | 200,000                    | 185,096                | 0.45               |
|   |          |                            | 185,096                | 0.45               |
| <i>South Korea</i>  |          |                            |                        |                    |
| LG Energy Solution Ltd., Reg. S 5.75% 25/09/2028  | USD      | 200,000                    | 188,535                | 0.45               |
|   |          |                            | 188,535                | 0.45               |
| <i>Thailand</i>   |          |                            |                        |                    |
| Thailand Government Bond 3.39% 17/06/2037   | THB      | 22,115,000                 | 591,356                | 1.42               |
| Thailand Government Bond 3.3% 17/06/2038  | THB      | 12,278,000                 | 325,505                | 0.78               |
| Thailand Government Bond 3.14% 17/06/2047   | THB      | 6,869,000                  | 168,326                | 0.40               |
|   |          |                            | 1,085,187              | 2.60               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AT&T, Inc. 3.5% 15/09/2053  | USD      | 11,000                     | 6,966                  | 0.02               |
| Bank of America Corp., FRN 1.734% 22/07/2027  | USD      | 85,000                     | 73,491                 | 0.18               |
| BMW US Capital LLC, 144A 2.55% 01/04/2031   | USD      | 77,000                     | 61,433                 | 0.15               |
| BMW US Capital LLC, 144A 5.15% 11/08/2033   | USD      | 71,000                     | 66,334                 | 0.16               |
| BMW US Capital LLC, Reg. S 4.9% 02/04/2029  | USD      | 46,000                     | 42,676                 | 0.10               |
| Charter Communications Operating LLC 2.8% 01/04/2031  | USD      | 37,000                     | 28,230                 | 0.07               |
| Charter Communications Operating LLC 6.384% 23/10/2035  | USD      | 67,000                     | 60,941                 | 0.15               |
| Comcast Corp. 4.15% 15/10/2028  | USD      | 64,000                     | 57,827                 | 0.14               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 54,000                     | 40,455                 | 0.10               |
| Equinix, Inc., REIT 1.8% 15/07/2027   | USD      | 88,000                     | 74,182                 | 0.18               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                       | USD      | 150,000                    | 110,551                | 0.27               |
| Intel Corp. 4.875% 10/02/2028   | USD      | 200,000                    | 185,905                | 0.45               |
| Intel Corp. 4.75% 25/03/2050  | USD      | 23,000                     | 18,486                 | 0.04               |
| JPMorgan Chase & Co., FRN 6.07% 22/10/2027  | USD      | 14,000                     | 13,288                 | 0.03               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 86,000                     | 80,439                 | 0.19               |
| Paramount Global 4.375% 15/03/2043  | USD      | 42,000                     | 25,991                 | 0.06               |



## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Paramount Global 5.85% 01/09/2043   | USD      | 35,000                     | 25,652                 | 0.06               |
| Paramount Global 4.9% 15/08/2044  | USD      | 5,000                      | 3,236                  | 0.01               |
| Stanley Black & Decker, Inc., FRN 4% 15/03/2060   | USD      | 56,000                     | 47,394                 | 0.11               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 78,000                     | 68,038                 | 0.16               |
| T-Mobile USA, Inc. 5.75% 15/01/2034   | USD      | 17,000                     | 16,316                 | 0.04               |
| T-Mobile USA, Inc. 5.5% 15/01/2055  | USD      | 62,000                     | 55,742                 | 0.13               |
| Warnermedia Holdings, Inc. 5.05% 15/03/2042   | USD      | 30,000                     | 22,748                 | 0.05               |
| Warnermedia Holdings, Inc. 5.141% 15/03/2052  | USD      | 66,000                     | 47,922                 | 0.11               |
|   |          |                            | <u>1,234,243</u>       | <u>2.96</u>        |
| Total Bonds   |          |                            | <u>2,693,061</u>       | <u>6.46</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>2,693,061</u>       | <u>6.46</u>        |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 100,000                    | 91,263                 | 0.22               |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 53,000                     | 40,476                 | 0.10               |
|   |          |                            | <u>131,739</u>         | <u>0.32</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 100,000                    | 85,962                 | 0.21               |
| SFIL SA, Reg. S 0.05% 04/06/2029  | EUR      | 100,000                    | 85,345                 | 0.20               |
|   |          |                            | <u>171,307</u>         | <u>0.41</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0.125% 09/01/2032   | EUR      | 93,000                     | 75,871                 | 0.18               |
|   |          |                            | <u>75,871</u>          | <u>0.18</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 100,000                    | 107,225                | 0.26               |
|   |          |                            | <u>107,225</u>         | <u>0.26</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 100,000                    | 98,665                 | 0.24               |
| BNG Bank NV, Reg. S 0.125% 19/04/2033   | EUR      | 760,000                    | 589,241                | 1.41               |
| de Volksbank NV, Reg. S 0.75% 24/10/2031  | EUR      | 127,000                    | 107,175                | 0.26               |
| Nederlandse Waterschapsbank NV, Reg. S 0% 08/09/2031  | EUR      | 304,000                    | 245,902                | 0.59               |
|   |          |                            | <u>1,040,983</u>       | <u>2.50</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR   | % of Net<br>Assets   |
|--|----------|----------------------------|--------------------------|----------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                          |                      |
| Bonds (continued)  |          |                            |                          |                      |
| <i>Spain</i>   |          |                            |                          |                      |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031      | GBP      | 100,000                    | 110,761                  | 0.27                 |
|  |          |                            | <u>110,761</u>           | <u>0.27</u>          |
| <i>Sweden</i>  |          |                            |                          |                      |
| Svenska Handelsbanken AB, Reg. S, FRN 4.625% 23/08/2032                | GBP      | 100,000                    | 113,291                  | 0.27                 |
|  |          |                            | <u>113,291</u>           | <u>0.27</u>          |
| <i>United Kingdom</i>  |          |                            |                          |                      |
| UK Treasury, Reg. S 1.75% 22/07/2057                                   | GBP      | 1,075,000                  | 665,213                  | 1.59                 |
|  |          |                            | <u>665,213</u>           | <u>1.59</u>          |
| <i>United States of America</i>  |          |                            |                          |                      |
| Oracle Corp. 6.9% 09/11/2052   | USD      | 26,000                     | 27,116                   | 0.06                 |
|  |          |                            | <u>27,116</u>            | <u>0.06</u>          |
| Total Bonds  |          |                            | <u>2,443,506</u>         | <u>5.86</u>          |
| Total Other transferable securities and money market instruments       |          |                            | <u>2,443,506</u>         | <u>5.86</u>          |
| <b>Total Investments</b>   |          |                            | <b><u>39,869,195</u></b> | <b><u>95.61</u></b>  |
| <b>Cash</b>  |          |                            | <b><u>1,456,179</u></b>  | <b><u>3.49</u></b>   |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b><u>372,294</u></b>    | <b><u>0.90</u></b>   |
| <b>Total net assets</b>  |          |                            | <b><u>41,697,668</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### 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, 30/09/2024                                  | 24                     | USD      | 4,573,303                 | 11,677                           | 0.03               |
| US 5 Year Note, 30/09/2024                                  | 104                    | USD      | 10,336,774                | 27,838                           | 0.07               |
| Canada 10 Year Bond, 18/09/2024                             | 1                      | CAD      | 81,874                    | 662                              | –                  |
| Canada 5 Year Bond, 18/09/2024                              | (5)                    | CAD      | (378,036)                 | 818                              | –                  |
| Euro-Bobl, 06/09/2024                                       | 135                    | EUR      | 15,719,400                | 32,488                           | 0.08               |
| Euro-BTP, 06/09/2024  | (26)                   | EUR      | (2,997,540)               | 6,898                            | 0.02               |
| Euro-OAT, 06/09/2024  | 4                      | EUR      | 492,480                   | 1,029                            | –                  |
| Euro-Schatz, 06/09/2024                                     | (1)                    | EUR      | (105,700)                 | 25                               | –                  |
| Korea 3 Year Bond, 13/09/2024                               | 54                     | KRW      | 3,850,702                 | 5,219                            | 0.01               |
| Long Gilt, 26/09/2024                                       | 4                      | GBP      | 460,325                   | 4,588                            | 0.01               |
| Short-Term Euro-BTP, 06/09/2024                             | (9)                    | EUR      | (945,090)                 | 450                              | –                  |
| US Long Bond, 19/09/2024                                    | 11                     | USD      | 1,209,820                 | 4,257                            | 0.01               |
| US Ultra Bond, 19/09/2024                                   | 3                      | USD      | 348,670                   | 1,913                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>97,862</b>                    | <b>0.23</b>        |
| US 10 Year Note, 19/09/2024                                 | (5)                    | USD      | (512,451)                 | (3,139)                          | (0.01)             |
| Can 2 Year Bond Fut Bond, 18/09/2024                        | (7)                    | CAD      | (493,451)                 | (1,790)                          | –                  |
| Euro-Bund, 06/09/2024                                       | (26)                   | EUR      | (3,422,120)               | (31,116)                         | (0.07)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (4)                    | EUR      | (520,960)                 | (3,347)                          | (0.01)             |
| Japan 10 Year Bond, 12/09/2024                              | (3)                    | JPY      | (2,485,938)               | (1,392)                          | –                  |
| Japan 10 Year Bond Mini, 11/09/2024                         | 4                      | JPY      | 331,157                   | (2,761)                          | (0.01)             |
| Korea 10 Year Bond, 13/09/2024                              | (17)                   | KRW      | (1,320,808)               | (3,498)                          | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(47,043)</b>                  | <b>(0.11)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>50,819</b>                    | <b>0.12</b>        |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD                | 85,909           | EUR           | 52,532      | 03/07/2024    | Rabobank     | 1,000                      | –               |
| CAD                | 26,295           | EUR           | 17,738      | 03/07/2024    | HSBC         | 192                        | –               |
| CHF                | 41,043           | EUR           | 41,973      | 03/07/2024    | Rabobank     | 646                        | –               |
| DKK                | 14,102           | EUR           | 1,891       | 03/07/2024    | BNP Paribas  | –                          | –               |
| EUR                | 1,618,956        | DKK           | 12,071,732  | 03/07/2024    | Barclays     | 191                        | –               |
| EUR                | 156,358          | DKK           | 1,165,947   | 03/07/2024    | HSBC         | 10                         | –               |
| EUR                | 242,451          | DKK           | 1,807,863   | 03/07/2024    | J.P. Morgan  | 25                         | –               |
| EUR                | 25,215           | GBP           | 21,377      | 03/07/2024    | Barclays     | 3                          | –               |
| EUR                | 116,027          | GBP           | 98,005      | 03/07/2024    | J.P. Morgan  | 437                        | –               |
| EUR                | 166,847          | HUF           | 65,387,488  | 03/07/2024    | BNP Paribas  | 1,292                      | –               |
| EUR                | 168,424          | HUF           | 66,116,973  | 03/07/2024    | UBS          | 1,022                      | –               |
| EUR                | 272,715          | ILS           | 1,083,820   | 03/07/2024    | HSBC         | 4,280                      | 0.01            |
| EUR                | 131,614          | JPY           | 22,307,620  | 03/07/2024    | Barclays     | 2,207                      | 0.01            |
| EUR                | 2,025,153        | JPY           | 342,969,445 | 03/07/2024    | BNP Paribas  | 35,580                     | 0.09            |
| EUR                | 733,501          | JPY           | 124,468,709 | 03/07/2024    | HSBC         | 11,455                     | 0.03            |
| EUR                | 41,108           | MXN           | 765,094     | 03/07/2024    | Barclays     | 2,075                      | –               |
| EUR                | 789,684          | MXN           | 14,947,222  | 03/07/2024    | BNP Paribas  | 27,122                     | 0.06            |
| EUR                | 32,393           | PLN           | 139,038     | 03/07/2024    | Barclays     | 124                        | –               |
| EUR                | 96,860           | USD           | 103,673     | 03/07/2024    | Barclays     | 132                        | –               |
| EUR                | 23,813           | USD           | 25,475      | 03/07/2024    | HSBC         | 45                         | –               |
| EUR                | 44,321           | USD           | 47,358      | 03/07/2024    | HSBC         | 135                        | –               |
| EUR                | 64,425           | USD           | 69,030      | 03/07/2024    | J.P. Morgan  | 19                         | –               |
| GBP                | 487              | DKK           | 4,253       | 03/07/2024    | J.P. Morgan  | 4                          | –               |
| GBP                | 32,983           | EUR           | 38,634      | 03/07/2024    | Barclays     | 267                        | –               |
| GBP                | 474,540          | EUR           | 556,995     | 03/07/2024    | Citibank     | 2,690                      | 0.01            |
| GBP                | 364              | EUR           | 427         | 03/07/2024    | J.P. Morgan  | 2                          | –               |
| GBP                | 339              | HUF           | 155,488     | 03/07/2024    | BNP Paribas  | 6                          | –               |
| GBP                | 552              | ILS           | 2,569       | 03/07/2024    | HSBC         | 15                         | –               |
| GBP                | 3,996            | JPY           | 794,141     | 03/07/2024    | J.P. Morgan  | 106                        | –               |
| GBP                | 1,580            | MXN           | 35,018      | 03/07/2024    | HSBC         | 77                         | –               |
| GBP                | 384              | NZD           | 795         | 03/07/2024    | HSBC         | 1                          | –               |
| GBP                | 445              | RON           | 2,598       | 03/07/2024    | BNP Paribas  | 3                          | –               |
| GBP                | 302              | SEK           | 4,029       | 03/07/2024    | HSBC         | 1                          | –               |
| GBP                | 113              | USD           | 143         | 03/07/2024    | Barclays     | –                          | –               |
| PHP                | 22,092,814       | USD           | 375,696     | 15/07/2024    | Citibank     | 2,192                      | 0.01            |
| RON                | 3,198,512        | EUR           | 641,856     | 03/07/2024    | Barclays     | 735                        | –               |
| SEK                | 1,118,296        | EUR           | 98,019      | 03/07/2024    | Citibank     | 510                        | –               |
| THB                | 135,256          | EUR           | 3,437       | 03/07/2024    | HSBC         | 2                          | –               |
| USD                | 148,841          | BRL           | 801,340     | 15/07/2024    | Citibank     | 4,467                      | 0.01            |
| USD                | 869,634          | BRL           | 4,576,320   | 15/07/2024    | J.P. Morgan  | 43,816                     | 0.11            |
| USD                | 625              | CAD           | 853         | 03/07/2024    | BNP Paribas  | 1                          | –               |
| USD                | 2,880            | CHF           | 2,587       | 03/07/2024    | HSBC         | –                          | –               |
| USD                | 141,225          | CLP           | 129,040,084 | 05/07/2024    | J.P. Morgan  | 4,222                      | 0.01            |
| USD                | 31,053           | CNY           | 221,958     | 05/07/2024    | HSBC         | 246                        | –               |
| USD                | 1,159,525        | CNY           | 8,247,118   | 05/07/2024    | J.P. Morgan  | 14,480                     | 0.03            |
| USD                | 115,512          | CNY           | 821,220     | 15/07/2024    | Citibank     | 392                        | –               |
| USD                | 697              | COP           | 2,700,555   | 08/07/2024    | Barclays     | 43                         | –               |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold    | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|----------------|---------------|--------------|----------------------------|-----------------|
| USD  | 282,782          | COP           | 1,095,366,233  | 08/07/2024    | Barclays     | 17,573                     | 0.04            |
| USD  | 2,240            | DKK           | 15,399         | 03/07/2024    | J.P. Morgan  | 25                         | –               |
| USD  | 562              | EUR           | 515            | 03/07/2024    | Barclays     | 9                          | –               |
| USD  | 766,483          | EUR           | 708,784        | 03/07/2024    | Barclays     | 6,353                      | 0.02            |
| USD  | 151,389          | EUR           | 139,394        | 03/07/2024    | BNP Paribas  | 1,854                      | –               |
| USD  | 576,529          | EUR           | 529,334        | 03/07/2024    | HSBC         | 8,573                      | 0.02            |
| USD  | 4,163,545        | EUR           | 3,833,868      | 03/07/2024    | J.P. Morgan  | 50,764                     | 0.12            |
| USD  | 5,230,334        | EUR           | 4,815,247      | 03/07/2024    | Rabobank     | 64,711                     | 0.16            |
| USD  | 527              | GBP           | 417            | 03/07/2024    | Barclays     | –                          | –               |
| USD  | 17,006           | GBP           | 13,375         | 03/07/2024    | HSBC         | 92                         | –               |
| USD  | 22,889           | GBP           | 18,005         | 03/07/2024    | HSBC         | 121                        | –               |
| USD  | 121              | GBP           | 95             | 03/07/2024    | J.P. Morgan  | 1                          | –               |
| USD  | 1,556            | HUF           | 562,758        | 03/07/2024    | BNP Paribas  | 27                         | –               |
| USD  | 986,660          | IDR           | 16,018,353,794 | 05/07/2024    | HSBC         | 7,421                      | 0.02            |
| USD  | 497,720          | IDR           | 8,083,712,559  | 15/07/2024    | Citibank     | 3,307                      | 0.01            |
| USD  | 1,800            | ILS           | 6,587          | 03/07/2024    | HSBC         | 48                         | –               |
| USD  | 731              | ILS           | 2,675          | 03/07/2024    | HSBC         | 20                         | –               |
| USD  | 1,690,946        | INR           | 140,740,160    | 15/07/2024    | HSBC         | 2,774                      | 0.01            |
| USD  | 18,539           | JPY           | 2,896,289      | 03/07/2024    | J.P. Morgan  | 496                        | –               |
| USD  | 97,208           | KRW           | 133,586,898    | 05/07/2024    | BNP Paribas  | 185                        | –               |
| USD  | 7,247            | MXN           | 127,232        | 03/07/2024    | BNP Paribas  | 271                        | –               |
| USD  | 2,999            | MYR           | 14,082         | 05/07/2024    | Barclays     | 12                         | –               |
| USD  | 50,470           | MYR           | 237,004        | 05/07/2024    | Barclays     | 203                        | –               |
| USD  | 508              | NZD           | 828            | 03/07/2024    | HSBC         | 3                          | –               |
| USD  | 1,242            | NZD           | 2,024          | 03/07/2024    | HSBC         | 8                          | –               |
| USD  | 120,675          | PEN           | 449,262        | 05/07/2024    | J.P. Morgan  | 3,168                      | 0.01            |
| USD  | 2,043            | RON           | 9,387          | 03/07/2024    | BNP Paribas  | 20                         | –               |
| USD  | 1,456            | SEK           | 15,305         | 03/07/2024    | HSBC         | 10                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |                |               |              | <b>330,319</b>             | <b>0.79</b>     |
| BRL  | 1,245,780        | USD           | 230,286        | 15/07/2024    | Barclays     | (5,915)                    | (0.02)          |
| CHF  | 2,410            | EUR           | 2,503          | 03/07/2024    | J.P. Morgan  | –                          | –               |
| CLP  | 1,347,400        | USD           | 1,429          | 05/07/2024    | Barclays     | (1)                        | –               |
| CLP  | 108,618,878      | USD           | 119,697        | 15/07/2024    | Citibank     | (4,330)                    | (0.01)          |
| CNY  | 21,795           | USD           | 3,049          | 05/07/2024    | HSBC         | (24)                       | –               |
| CNY  | 6,614,022        | USD           | 929,993        | 15/07/2024    | Citibank     | (2,849)                    | (0.01)          |
| COP  | 176,380,359      | USD           | 45,072         | 15/07/2024    | Citibank     | (2,448)                    | (0.01)          |
| CZK  | 535,639          | EUR           | 21,634         | 03/07/2024    | Citibank     | (248)                      | –               |
| EUR  | 64,028           | AUD           | 103,310        | 03/07/2024    | Citibank     | (347)                      | –               |
| EUR  | 60,784           | AUD           | 99,092         | 03/07/2024    | J.P. Morgan  | (963)                      | –               |
| EUR  | 60,925           | CAD           | 90,271         | 03/07/2024    | HSBC         | (628)                      | –               |
| EUR  | 97,594           | CHF           | 95,107         | 03/07/2024    | HSBC         | (1,167)                    | –               |
| EUR  | 212,041          | CHF           | 206,638        | 03/07/2024    | HSBC         | (2,535)                    | (0.01)          |
| EUR  | 4,446,442        | GBP           | 3,795,912      | 03/07/2024    | Barclays     | (30,555)                   | (0.07)          |
| EUR  | 749,188          | GBP           | 639,258        | 03/07/2024    | J.P. Morgan  | (4,769)                    | (0.01)          |
| EUR  | 40,837           | MXN           | 840,228        | 03/07/2024    | Barclays     | (2,029)                    | (0.01)          |
| EUR  | 91,796           | MXN           | 1,841,302      | 03/07/2024    | HSBC         | (2,142)                    | (0.01)          |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR                | 237,545          | NZD           | 420,018     | 03/07/2024    | HSBC         | (1,248)                    | –               |
| EUR                | 221,644          | RON           | 1,104,186   | 03/07/2024    | Barclays     | (190)                      | –               |
| EUR                | 219,109          | RON           | 1,092,034   | 03/07/2024    | BNP Paribas  | (284)                      | –               |
| EUR                | 221,555          | RON           | 1,103,969   | 03/07/2024    | Citibank     | (236)                      | –               |
| EUR                | 132,436          | SEK           | 1,510,551   | 03/07/2024    | HSBC         | (652)                      | –               |
| EUR                | 5,132            | SGD           | 7,523       | 03/07/2024    | Barclays     | (48)                       | –               |
| EUR                | 91,206           | THB           | 3,636,530   | 03/07/2024    | Barclays     | (1,258)                    | –               |
| EUR                | 995,198          | THB           | 39,763,727  | 03/07/2024    | HSBC         | (15,850)                   | (0.04)          |
| EUR                | 14,270,866       | USD           | 15,479,045  | 03/07/2024    | Barclays     | (171,249)                  | (0.41)          |
| EUR                | 118,441          | USD           | 127,415     | 03/07/2024    | HSBC         | (438)                      | –               |
| EUR                | 2,649,677        | USD           | 2,873,049   | 03/07/2024    | HSBC         | (30,909)                   | (0.08)          |
| EUR                | 603,382          | USD           | 657,000     | 03/07/2024    | J.P. Morgan  | (9,606)                    | (0.02)          |
| GBP                | 200              | AUD           | 382         | 03/07/2024    | HSBC         | (2)                        | –               |
| GBP                | 137              | CAD           | 238         | 03/07/2024    | HSBC         | (1)                        | –               |
| GBP                | 627              | CHF           | 716         | 03/07/2024    | HSBC         | (4)                        | –               |
| GBP                | 1,962            | EUR           | 2,315       | 03/07/2024    | Barclays     | (1)                        | –               |
| GBP                | 5,403            | EUR           | 6,382       | 03/07/2024    | BNP Paribas  | (10)                       | –               |
| GBP                | 39,100           | EUR           | 46,291      | 03/07/2024    | Citibank     | (176)                      | –               |
| GBP                | 5,995            | EUR           | 7,096       | 03/07/2024    | J.P. Morgan  | (25)                       | –               |
| GBP                | 518,602          | EUR           | 616,732     | 03/07/2024    | Rabobank     | (5,079)                    | (0.01)          |
| GBP                | 283              | MXN           | 6,714       | 03/07/2024    | HSBC         | (9)                        | –               |
| GBP                | 1,189            | THB           | 55,610      | 03/07/2024    | HSBC         | (12)                       | –               |
| GBP                | 27,698           | USD           | 35,202      | 03/07/2024    | BNP Paribas  | (177)                      | –               |
| GBP                | 393              | USD           | 502         | 03/07/2024    | HSBC         | (5)                        | –               |
| HUF                | 66,106,138       | EUR           | 168,441     | 03/07/2024    | Barclays     | (1,066)                    | –               |
| HUF                | 64,721,209       | EUR           | 165,440     | 03/07/2024    | Rabobank     | (1,572)                    | –               |
| IDR                | 2,823,145,472    | USD           | 174,111     | 05/07/2024    | Barclays     | (1,511)                    | –               |
| IDR                | 47,087,372       | USD           | 2,878       | 05/07/2024    | J.P. Morgan  | (1)                        | –               |
| ILS                | 1,075,802        | EUR           | 268,588     | 03/07/2024    | Barclays     | (2,139)                    | (0.01)          |
| INR                | 139,846,210      | USD           | 1,680,353   | 15/07/2024    | HSBC         | (2,894)                    | (0.01)          |
| JPY                | 1,207,562        | EUR           | 7,185       | 03/07/2024    | BNP Paribas  | (180)                      | –               |
| JPY                | 68,743,523       | EUR           | 405,371     | 03/07/2024    | HSBC         | (6,588)                    | (0.02)          |
| JPY                | 314,375,703      | EUR           | 1,848,463   | 03/07/2024    | Rabobank     | (24,762)                   | (0.06)          |
| KRW                | 90,631,153       | USD           | 65,992      | 15/07/2024    | UBS          | (178)                      | –               |
| MXN                | 10,414,341       | EUR           | 535,880     | 03/07/2024    | Rabobank     | (4,572)                    | (0.01)          |
| MXN                | 2,249            | GBP           | 97          | 03/07/2024    | Barclays     | –                          | –               |
| MXN                | 8,113            | USD           | 444         | 03/07/2024    | BNP Paribas  | –                          | –               |
| MYR                | 251,086          | USD           | 53,586      | 05/07/2024    | Barclays     | (323)                      | –               |
| MYR                | 306,833          | USD           | 65,483      | 15/07/2024    | Barclays     | (368)                      | –               |
| NOK                | 1,015,311        | EUR           | 89,215      | 03/07/2024    | HSBC         | (244)                      | –               |
| PEN                | 467,720          | USD           | 125,394     | 15/07/2024    | Citibank     | (3,073)                    | (0.01)          |
| PHP                | 125,468          | USD           | 2,148       | 05/07/2024    | HSBC         | (4)                        | –               |
| SEK                | 17,240           | EUR           | 1,519       | 03/07/2024    | BNP Paribas  | (1)                        | –               |
| USD                | 631              | AUD           | 949         | 03/07/2024    | HSBC         | (3)                        | –               |
| USD                | 72,539           | CNY           | 517,970     | 15/07/2024    | Rabobank     | (50)                       | –               |
| USD                | 17,355           | EUR           | 16,199      | 03/07/2024    | Barclays     | (6)                        | –               |
| USD                | 180,410          | EUR           | 168,554     | 03/07/2024    | HSBC         | (230)                      | –               |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| USD   | 498              | EUR           | 465         | 03/07/2024    | J.P. Morgan  | –                          | –               |
| USD   | 80,974           | EUR           | 75,770      | 03/07/2024    | UBS          | (220)                      | –               |
| USD   | 1,220            | MXN           | 22,715      | 03/07/2024    | HSBC         | (20)                       | –               |
| USD   | 405,545          | PHP           | 23,814,410  | 05/07/2024    | HSBC         | (1,212)                    | –               |
| USD   | 5,451            | THB           | 200,664     | 03/07/2024    | HSBC         | (16)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(349,652)</b>           | <b>(0.84)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(19,333)</b>            | <b>(0.05)</b>   |

### Robeco Climate Global Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount | Currency | Counterparty | Security Description                              | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|---|---------------|------------------|-----------------|
| 260,000        | GBP      | Barclays     | Pay floating SONIA 1 day Receive fixed 4.826%     | 23/11/2025    | 327              | –               |
| 250,000        | USD      | Barclays     | Pay fixed 3.684% Receive floating SOFR 1 day      | 25/03/2054    | 1,274            | –               |
| 2,080,000      | EUR      | Barclays     | Pay fixed 2.842% Receive floating EURIBOR 6 month | 28/06/2029    | 2,846            | 0.01            |
| 850,000        | CAD      | Barclays     | Pay fixed –% Receive floating REPO_CORRA 1 day    | 14/03/2033    | 5,516            | 0.01            |
| 650,000        | GBP      | Barclays     | Pay fixed 3.779% Receive floating SONIA 1 day     | 25/06/2034    | 6,303            | 0.01            |
| 375,000        | USD      | Barclays     | Pay fixed 3.607% Receive floating SOFR 1 day      | 27/06/2054    | 6,306            | 0.02            |
| 640,000        | GBP      | Barclays     | Pay fixed 3.75% Receive floating SONIA 1 day      | 20/03/2034    | 7,731            | 0.02            |
| 2,600,000      | EUR      | Barclays     | Pay fixed 2.806% Receive floating EURIBOR 6 month | 27/06/2029    | 7,890            | 0.02            |
| 270,000        | EUR      | Barclays     | Pay fixed 2.381% Receive floating EURIBOR 6 month | 26/03/2054    | 8,504            | 0.02            |
| 502,000        | GBP      | Barclays     | Pay floating SONIA 1 day Receive fixed 4.027%     | 24/04/2054    | 8,799            | 0.02            |
| 255,000        | EUR      | Barclays     | Pay fixed 2.165% Receive floating EURIBOR 6 month | 19/01/2053    | 20,020           | 0.05            |
| 1,295,000      | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 4.26%       | 26/04/2034    | 31,865           | 0.08            |
| 1,897,000      | USD      | Barclays     | Pay fixed 1.506% Receive floating SOFR 1 day      | 08/02/2027    | 125,289          | 0.30            |

## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>232,670</b>         | <b>0.56</b>        |
| 615,000   | USD      | Barclays     | Pay fixed 3.985% Receive floating<br>SOFR 1 day    | 26/04/2054       | (27,617)               | (0.07)             |
| 61,406,000  | JPY      | Barclays     | Pay floating TONAR 1 day Receive<br>fixed 1.475%   | 04/03/2054       | (23,051)               | (0.06)             |
| 850,000   | CAD      | Barclays     | Pay fixed –% Receive floating<br>REPO_CORRA 1 day  | 08/06/2033       | (20,968)               | (0.05)             |
| 1,080,000   | GBP      | Barclays     | Pay fixed 4.022% Receive floating<br>SONIA 1 day   | 24/04/2034       | (14,495)               | (0.03)             |
| 359,000   | GBP      | Barclays     | Pay fixed 4.271% Receive floating<br>SONIA 1 day   | 27/06/2033       | (12,667)               | (0.03)             |
| 46,782,000  | JPY      | Barclays     | Pay floating TONAR 1 day Receive<br>fixed 1.06%    | 11/01/2039       | (9,721)                | (0.02)             |
| 2,500,000   | SEK      | Barclays     | Pay fixed 3.07% Receive floating<br>STIBOR 3 month | 04/07/2033       | (8,639)                | (0.02)             |
| 1,950,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 4.213%   | 20/03/2027       | (7,006)                | (0.02)             |
| 3,035,000   | SEK      | Barclays     | Pay fixed 2.91% Receive floating<br>STIBOR 3 month | 20/03/2033       | (6,953)                | (0.02)             |
| 300,000   | CAD      | Barclays     | Pay fixed –% Receive floating<br>REPO_CORRA 1 day  | 30/06/2033       | (6,912)                | (0.02)             |
| 300,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 3.839%   | 25/06/2054       | (6,177)                | (0.01)             |
| 800,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>3.841%    | 27/06/2034       | (5,477)                | (0.01)             |
| 800,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>4.204%    | 25/03/2027       | (3,297)                | (0.01)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(152,980)</b>       | <b>(0.37)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>        |          |              |  |                  | <b>79,690</b>          | <b>0.19</b>        |

#### Inflation Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 51,000  | EUR      | Barclays     | Pay floating HICPXT 1 month Receive<br>fixed 2.843 | 15/08/2053       | 6,255                  | 0.01               |
| 40,000  | EUR      | Barclays     | Pay floating HICPXT 1 month Receive<br>fixed 2.65  | 15/04/2053       | 2,615                  | 0.01               |
| <b>Total Market Value on Inflation Rate Swap Contracts - Assets</b> |          |              |  |                  | <b>8,870</b>           | <b>0.02</b>        |
| 1,200,000   | EUR      | Barclays     | Pay fixed 2.479 Receive floating<br>HICPXT 1 month | 15/10/2026       | (11,861)               | (0.03)             |



## Schedule of Investments (continued)

### Robeco Climate Global Bonds

As at 30 June 2024

#### Inflation Rate Swap Contracts (continued)

| Nominal<br>Amount  | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|--|------------------|------------------------|--------------------|
| 1,200,000  | EUR      | Barclays     | Pay fixed 2.064 Receive floating<br>HICPXT 1 month | 15/11/2026       | (2,457)                | –                  |
| <b>Total Market Value on Inflation Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(14,318)</b>        | <b>(0.03)</b>      |
| <b>Net Market Value on Inflation Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(5,448)</b>         | <b>(0.01)</b>      |

### Robeco Climate Global Bonds

As at 30 June 2024

#### Option

| Quantity  | Security Description                | Currency | Counterparty | Global<br>Exposure<br>EUR | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|-------------------------------------|----------|--------------|---------------------------|------------------------|--------------------|
| 19  | Euro-Bund, Put, 130.000, 26/07/2024 | EUR      | –            | 247,000,000               | 7,220                  | 0.02               |
| <b>Total Market value on Option Purchased Contracts</b> |                                     |          |              |                           | <b>7,220</b>           | <b>0.02</b>        |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| Investments   | Currency | Quantity/<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>Canada</i>   |          |                            |                        |                    |
| Bell Telephone Co. of Canada or Bell Canada 7.85% 02/04/2031                                  | CAD      | 28,000                     | 21,861                 | 0.23               |
| Great-West Lifeco, Inc. 5.998% 16/11/2039   | CAD      | 64,000                     | 48,538                 | 0.50               |
| Hydro One, Inc. 7.35% 03/06/2030  | CAD      | 57,000                     | 44,409                 | 0.46               |
| Intact Financial Corp. 6.4% 23/11/2039  | CAD      | 13,000                     | 10,311                 | 0.11               |
| Royal Bank of Canada 5.341% 23/06/2026  | CAD      | 18,000                     | 12,427                 | 0.13               |
| Royal Bank of Canada 5.228% 24/06/2030  | CAD      | 65,000                     | 45,881                 | 0.47               |
| Thomson Reuters Corp. 5.85% 15/04/2040  | USD      | 49,000                     | 46,889                 | 0.48               |
| Thomson Reuters Corp. 5.65% 23/11/2043  | USD      | 4,000                      | 3,668                  | 0.04               |
| TMX Group Ltd. 2.016% 12/02/2031  | CAD      | 82,000                     | 48,087                 | 0.50               |
|   |          |                            | <u>282,071</u>         | <u>2.92</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ 6.625% 15/05/2039   | USD      | 53,000                     | 49,339                 | 0.51               |
|   |          |                            | <u>49,339</u>          | <u>0.51</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 0.75% 17/07/2025                                | EUR      | 100,000                    | 97,062                 | 1.00               |
| Electricite de France SA 5.875% 18/07/2031  | GBP      | 10,000                     | 12,022                 | 0.12               |
| Orange SA, STEP 9% 01/03/2031   | USD      | 85,000                     | 94,611                 | 0.98               |
| RCI Banque SA, Reg. S 1.75% 10/04/2026  | EUR      | 43,000                     | 41,466                 | 0.43               |
| RCI Banque SA, Reg. S 4.875% 14/06/2028   | EUR      | 8,000                      | 8,252                  | 0.09               |
| Societe Nationale SNCF SACA, Reg. S 5.375% 18/03/2027   | GBP      | 38,000                     | 45,050                 | 0.47               |
|   |          |                            | <u>298,463</u>         | <u>3.09</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bahn Finance GMBH, Reg. S 0.875% 11/07/2031  | EUR      | 82,000                     | 70,306                 | 0.73               |
| Fresenius Medical Care AG, Reg. S 0.625% 30/11/2026   | EUR      | 7,000                      | 6,517                  | 0.07               |
| Fresenius SE & Co. KGaA, Reg. S 5.125% 05/10/2030   | EUR      | 54,000                     | 57,595                 | 0.59               |
| Hamburg Commercial Bank AG, Reg. S 4.875% 30/03/2027  | EUR      | 50,000                     | 50,851                 | 0.53               |
| SAP SE, Reg. S 1.75% 22/02/2027   | EUR      | 60,000                     | 58,455                 | 0.60               |
|   |          |                            | <u>243,724</u>         | <u>2.52</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA 0% 08/01/2027   | EUR      | 72,000                     | 65,326                 | 0.67               |
|   |          |                            | <u>65,326</u>          | <u>0.67</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Sumitomo Mitsui Financial Group, Inc. 3.01% 19/10/2026  | USD      | 59,000                     | 52,275                 | 0.54               |
|   |          |                            | <u>52,275</u>          | <u>0.54</u>        |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| DH Europe Finance II Sarl 1.35% 18/09/2039  | EUR      | 101,000                    | 72,944                 | 0.76               |
| Heidelberg Materials Finance Luxembourg SA, Reg. S 4.875%<br>21/11/2033                                   | EUR      | 41,000                     | 43,436                 | 0.45               |
| Medtronic Global Holdings SCA 1.375% 15/10/2040   | EUR      | 107,000                    | 74,728                 | 0.77               |
|   |          |                            | <u>191,108</u>         | <u>1.98</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 3.3% 26/04/2029   | AUD      | 5,000                      | 2,920                  | 0.03               |
| Cooperatieve Rabobank UA 4.125% 14/07/2025  | EUR      | 72,000                     | 72,406                 | 0.75               |
| E.ON International Finance BV, Reg. S 6.25% 03/06/2030  | GBP      | 17,000                     | 21,135                 | 0.22               |
| ING Groep NV, Reg. S, FRN 0.25% 18/02/2029  | EUR      | 100,000                    | 88,003                 | 0.91               |
| Nederlandse Waterschapsbank NV, Reg. S 3.4% 22/07/2025  | AUD      | 70,000                     | 43,012                 | 0.44               |
| Nederlandse Waterschapsbank NV, Reg. S 3.3% 02/05/2029  | AUD      | 10,000                     | 5,832                  | 0.06               |
|   |          |                            | <u>233,308</u>         | <u>2.41</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Korea Development Bank (The), Reg. S 0.445% 08/05/2025  | CHF      | 50,000                     | 51,497                 | 0.53               |
|   |          |                            | <u>51,497</u>          | <u>0.53</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Santander SA, Reg. S, FRN 4.625% 18/10/2027   | EUR      | 100,000                    | 101,788                | 1.05               |
| Telefonica Emisiones SA 7.045% 20/06/2036   | USD      | 90,000                     | 91,472                 | 0.95               |
|   |          |                            | <u>193,260</u>         | <u>2.00</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd. 1.965% 22/09/2026  | CHF      | 15,000                     | 15,804                 | 0.16               |
| SGS SA, Reg. S 0.95% 06/11/2026   | CHF      | 45,000                     | 46,273                 | 0.48               |
| Swisscom AG, Reg. S 1.75% 10/07/2024  | CHF      | 50,000                     | 51,917                 | 0.54               |
|   |          |                            | <u>113,994</u>         | <u>1.18</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 1.106% 12/05/2032   | EUR      | 117,000                    | 96,478                 | 1.00               |
| British Telecommunications plc, Reg. S 6.375% 23/06/2037  | GBP      | 54,000                     | 67,151                 | 0.69               |
| GlaxoSmithKline Capital plc 6.375% 09/03/2039   | GBP      | 60,000                     | 78,745                 | 0.81               |
| HSBC Holdings plc, Reg. S, FRN 3.019% 15/06/2027  | EUR      | 179,000                    | 176,315                | 1.82               |
| Lloyds Banking Group plc, FRN 5.391% 10/06/2027   | AUD      | 140,000                    | 87,230                 | 0.90               |
| Thames Water Utilities Finance plc 6.75% 16/11/2028   | GBP      | 40,000                     | 41,309                 | 0.43               |
| Vodafone Group plc 7.875% 15/02/2030  | USD      | 76,000                     | 80,012                 | 0.83               |
|   |          |                            | <u>627,240</u>         | <u>6.48</u>        |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Abbott Laboratories 6% 01/04/2039   | USD      | 70,000                     | 70,896                 | 0.73               |
| AbbVie, Inc. 4.3% 14/05/2036  | USD      | 30,000                     | 25,734                 | 0.27               |
| Agilent Technologies, Inc. 2.75% 15/09/2029   | USD      | 64,000                     | 53,279                 | 0.55               |
| American Express Co. 8.15% 19/03/2038   | USD      | 55,000                     | 63,615                 | 0.66               |
| American International Group, Inc. 4.7% 10/07/2035  | USD      | 70,000                     | 59,563                 | 0.62               |
| Apple, Inc. 2.513% 19/08/2024   | CAD      | 28,000                     | 19,032                 | 0.20               |
| AptarGroup, Inc. 3.6% 15/03/2032  | USD      | 60,000                     | 48,846                 | 0.50               |
| AT&T, Inc. 0.8% 04/03/2030  | EUR      | 100,000                    | 85,769                 | 0.89               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 15,000                     | 11,899                 | 0.12               |
| Bank of America Corp., Reg. S, FRN 0.654% 26/10/2031  | EUR      | 102,000                    | 84,171                 | 0.87               |
| Bath & Body Works, Inc. 6.694% 15/01/2027   | USD      | 24,000                     | 22,704                 | 0.23               |
| Bath & Body Works, Inc. 6.75% 01/07/2036  | USD      | 24,000                     | 22,276                 | 0.23               |
| Boston Scientific Corp. 6.5% 15/11/2035   | USD      | 52,000                     | 53,711                 | 0.56               |
| Carpenter Technology Corp. 7.625% 15/03/2030  | USD      | 46,000                     | 44,154                 | 0.46               |
| CenterPoint Energy Resources Corp. 6.625% 01/11/2037  | USD      | 10,000                     | 10,126                 | 0.10               |
| Chubb INA Holdings LLC 6.7% 15/05/2036  | USD      | 57,000                     | 59,771                 | 0.62               |
| Church & Dwight Co., Inc. 5.6% 15/11/2032   | USD      | 51,000                     | 49,358                 | 0.51               |
| Citigroup, Inc., Reg. S 4.112% 22/09/2033   | EUR      | 204,000                    | 207,051                | 2.14               |
| Corning, Inc. 5.75% 15/08/2040  | USD      | 19,000                     | 17,581                 | 0.18               |
| Dow Chemical Co. (The) 9.4% 15/05/2039  | USD      | 42,000                     | 51,868                 | 0.54               |
| Ecolab, Inc. 4.8% 24/03/2030  | USD      | 39,000                     | 36,225                 | 0.37               |
| Ecolab, Inc. 5.5% 08/12/2041  | USD      | 3,000                      | 2,827                  | 0.03               |
| Elevance Health, Inc. 6.375% 15/06/2037   | USD      | 66,000                     | 65,772                 | 0.68               |
| Eli Lilly & Co. 3.875% 15/03/2039   | USD      | 87,000                     | 69,509                 | 0.72               |
| Goldman Sachs Group, Inc. (The) 7.125% 07/08/2025   | GBP      | 52,000                     | 62,418                 | 0.65               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.25% 07/02/2029  | EUR      | 46,000                     | 41,395                 | 0.43               |
| Goldman Sachs Group, Inc. (The), Reg. S 0.875% 09/05/2029   | EUR      | 100,000                    | 87,876                 | 0.91               |
| International Business Machines Corp. 4% 20/06/2042   | USD      | 63,000                     | 48,039                 | 0.50               |
| JPMorgan Chase & Co. 6.4% 15/05/2038  | USD      | 20,000                     | 20,626                 | 0.21               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 194,000                    | 185,775                | 1.92               |
| Juniper Networks, Inc. 5.95% 15/03/2041   | USD      | 55,000                     | 51,812                 | 0.54               |
| Kroger Co. (The) 3.875% 15/10/2046  | USD      | 66,000                     | 46,341                 | 0.48               |
| Mastercard, Inc. 3.3% 26/03/2027  | USD      | 13,000                     | 11,642                 | 0.12               |
| Mastercard, Inc. 3.35% 26/03/2030   | USD      | 73,000                     | 63,018                 | 0.65               |
| Merck Sharp & Dohme Corp. 5.95% 01/12/2028  | USD      | 77,000                     | 75,082                 | 0.78               |
| Morgan Stanley, FRN 4.656% 02/03/2029   | EUR      | 190,000                    | 195,890                | 2.02               |
| NextEra Energy Capital Holdings, Inc. 2.2% 02/12/2026   | AUD      | 80,000                     | 46,456                 | 0.48               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 88,000                     | 71,105                 | 0.73               |
| NVR, Inc. 3% 15/05/2030   | USD      | 60,000                     | 49,603                 | 0.51               |
| Owens Corning 7% 01/12/2036   | USD      | 52,000                     | 53,855                 | 0.56               |
| Progressive Corp. (The) 6.25% 01/12/2032  | USD      | 53,000                     | 52,909                 | 0.55               |
| Progressive Corp. (The) 4.35% 25/04/2044  | USD      | 6,000                      | 4,809                  | 0.05               |
| PulteGroup, Inc. 6% 15/02/2035  | USD      | 49,000                     | 46,988                 | 0.49               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| RELX Capital, Inc. 4% 18/03/2029  | USD      | 59,000                     | 52,902                 | 0.55               |
| Synchrony Financial 3.7% 04/08/2026   | USD      | 63,000                     | 56,075                 | 0.58               |
| Sysco Corp. 6.6% 01/04/2040   | USD      | 7,000                      | 7,067                  | 0.07               |
| Twilio, Inc. 3.875% 15/03/2031  | USD      | 58,000                     | 47,613                 | 0.49               |
| Unilever Capital Corp. 5.9% 15/11/2032  | USD      | 74,000                     | 73,355                 | 0.76               |
| United States Cellular Corp. 6.7% 15/12/2033  | USD      | 36,000                     | 35,769                 | 0.37               |
| Verizon Communications, Inc. 5.85% 15/09/2035   | USD      | 8,000                      | 7,724                  | 0.08               |
| Verizon Communications, Inc., Reg. S 4.05% 17/02/2025   | AUD      | 360,000                    | 222,834                | 2.30               |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 22,000                     | 17,635                 | 0.18               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 77,000                     | 67,027                 | 0.69               |
| Visa, Inc. 4.3% 14/12/2045  | USD      | 141,000                    | 114,064                | 1.18               |
| Walt Disney Co. (The) 3.057% 30/03/2027   | CAD      | 106,000                    | 69,798                 | 0.72               |
| Waste Management, Inc. 4.875% 15/02/2034  | USD      | 64,000                     | 58,481                 | 0.60               |
| Western Union Co. (The) 6.2% 21/06/2040   | USD      | 54,000                     | 49,676                 | 0.51               |
| Wyeth LLC 5.95% 01/04/2037  | USD      | 106,000                    | 104,138                | 1.08               |
| Zimmer Biomet Holdings, Inc. 5.75% 30/11/2039   | USD      | 55,000                     | 51,598                 | 0.53               |
|   |          |                            | 3,487,132              | 36.05              |
| Total Bonds   |          |                            | 5,888,737              | 60.88              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 5,888,737              | 60.88              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Macquarie Group Ltd., Reg. S, FRN 3.763% 28/11/2028   | USD      | 58,000                     | 50,969                 | 0.53               |
| National Australia Bank Ltd., Reg. S, FRN 6.163% 09/03/2033   | AUD      | 21,000                     | 13,288                 | 0.14               |
| National Australia Bank Ltd., Reg. S, FRN 5.74% 09/02/2034  | AUD      | 57,000                     | 35,436                 | 0.36               |
| NBN Co. Ltd., Reg. S 2.15% 02/06/2028   | AUD      | 80,000                     | 44,519                 | 0.46               |
|   |          |                            | 144,212                | 1.49               |
| <i>Canada</i>   |          |                            |                        |                    |
| Canadian Imperial Bank of Commerce 5.05% 07/10/2027   | CAD      | 50,000                     | 34,564                 | 0.36               |
| Canadian Western Bank, FRN 5.949% 29/01/2034  | CAD      | 68,000                     | 47,763                 | 0.49               |
| CGI, Inc. 2.1% 18/09/2028   | CAD      | 78,000                     | 48,369                 | 0.50               |
| Fairfax Financial Holdings Ltd. 3.95% 03/03/2031  | CAD      | 76,000                     | 48,867                 | 0.51               |
| Federation des Caisses Desjardins du Quebec 5.2% 01/10/2025   | CAD      | 69,000                     | 47,229                 | 0.49               |
| Intact Financial Corp. 5.16% 16/06/2042   | CAD      | 54,000                     | 38,090                 | 0.39               |
| National Bank of Canada 5.219% 14/06/2028   | CAD      | 28,000                     | 19,531                 | 0.20               |
| National Bank of Canada 5.023% 01/02/2029   | CAD      | 41,000                     | 28,427                 | 0.29               |
| Royal Bank of Canada, Reg. S 4.2% 22/06/2026  | AUD      | 20,000                     | 12,259                 | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Thomson Reuters Corp. 2.239% 14/05/2025   | CAD      | 1,000                      | 666                    | 0.01               |
|   |          |                            | <u>325,765</u>         | <u>3.37</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Electricite de France SA, Reg. S 4.95% 13/10/2045   | USD      | 43,000                     | 34,484                 | 0.35               |
| Lafarge SA 7.125% 15/07/2036  | USD      | 10,000                     | 10,344                 | 0.11               |
|   |          |                            | <u>44,828</u>          | <u>0.46</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 3.25% 24/08/2026  | AUD      | 76,000                     | 45,963                 | 0.47               |
| Deutsche Telekom International Finance BV 8.75% 15/06/2030  | USD      | 62,000                     | 67,427                 | 0.70               |
| Koninklijke KPN NV 8.375% 01/10/2030  | USD      | 59,000                     | 63,532                 | 0.66               |
|   |          |                            | <u>176,922</u>         | <u>1.83</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Kommunalbanken A/S 0.5% 08/10/2024  | AUD      | 80,000                     | 49,295                 | 0.51               |
|   |          |                            | <u>49,295</u>          | <u>0.51</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Banco de Credito del Peru SA, Reg. S, FRN 3.25% 30/09/2031  | USD      | 40,000                     | 34,633                 | 0.36               |
|   |          |                            | <u>34,633</u>          | <u>0.36</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Singapore Telecommunications Ltd., Reg. S 7.375% 01/12/2031   | USD      | 43,000                     | 45,839                 | 0.47               |
|   |          |                            | <u>45,839</u>          | <u>0.47</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc 6.45% 15/09/2037  | USD      | 65,000                     | 67,488                 | 0.70               |
| Royalty Pharma plc 1.2% 02/09/2025  | USD      | 62,000                     | 54,939                 | 0.57               |
| Vodafone Group plc 6.15% 27/02/2037   | USD      | 40,000                     | 39,577                 | 0.41               |
|   |          |                            | <u>162,004</u>         | <u>1.68</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 4.625% 01/10/2042  | USD      | 26,000                     | 21,851                 | 0.23               |
| Advanced Drainage Systems, Inc., 144A 6.375% 15/06/2030   | USD      | 20,000                     | 18,700                 | 0.19               |
| Amgen, Inc. 6.4% 01/02/2039   | USD      | 106,000                    | 105,924                | 1.09               |
| Analog Devices, Inc. 5.05% 01/04/2034   | USD      | 21,000                     | 19,510                 | 0.20               |
| Apple, Inc. 1.65% 08/02/2031  | USD      | 121,000                    | 93,364                 | 0.97               |
| Applied Materials, Inc. 5.1% 01/10/2035   | USD      | 54,000                     | 51,002                 | 0.53               |
| Applied Materials, Inc. 5.85% 15/06/2041  | USD      | 3,000                      | 2,958                  | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| 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>   |          |                            |                        |                    |
| AT&T, Inc. 6.2% 15/03/2040  | USD      | 117,000                    | 109,682                | 1.13               |
| AT&T, Inc. 6.1% 15/07/2040  | USD      | 10,000                     | 9,461                  | 0.10               |
| AXIS Specialty Finance LLC, FRN 4.9% 15/01/2040   | USD      | 57,000                     | 48,765                 | 0.50               |
| Bank of America Corp., FRN 3.615% 16/03/2028  | CAD      | 47,000                     | 31,239                 | 0.32               |
| Bank of America Corp., FRN 4.244% 24/04/2038  | USD      | 32,000                     | 26,407                 | 0.27               |
| Broadcom, Inc., 144A 4.926% 15/05/2037  | USD      | 134,000                    | 117,556                | 1.22               |
| Capital One Financial Corp., FRN 5.468% 01/02/2029  | USD      | 12,000                     | 11,150                 | 0.12               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 46,000                     | 37,176                 | 0.38               |
| Cintas Corp. No. 2 3.7% 01/04/2027  | USD      | 53,000                     | 47,610                 | 0.49               |
| Commonwealth Edison Co. 6.45% 15/01/2038  | USD      | 51,000                     | 51,487                 | 0.53               |
| Corebridge Financial, Inc., 144A 6.05% 15/09/2033   | USD      | 51,000                     | 48,713                 | 0.50               |
| Dell International LLC 8.1% 15/07/2036  | USD      | 15,000                     | 16,675                 | 0.17               |
| Dell International LLC 8.35% 15/07/2046   | USD      | 24,000                     | 28,339                 | 0.29               |
| Ecolab, Inc. 3.25% 01/12/2027   | USD      | 21,000                     | 18,497                 | 0.19               |
| Enstar Finance LLC, FRN 5.5% 15/01/2042   | USD      | 20,000                     | 18,020                 | 0.19               |
| Entegris, Inc., 144A 4.75% 15/04/2029   | USD      | 54,000                     | 48,136                 | 0.50               |
| Fox Corp. 5.476% 25/01/2039   | USD      | 11,000                     | 9,783                  | 0.10               |
| Gartner, Inc., 144A 3.75% 01/10/2030  | USD      | 54,000                     | 45,191                 | 0.47               |
| Gen Digital, Inc., 144A 7.125% 30/09/2030   | USD      | 11,000                     | 10,506                 | 0.11               |
| Hasbro, Inc. 5.1% 15/05/2044  | USD      | 65,000                     | 52,066                 | 0.54               |
| Hologic, Inc., 144A 3.25% 15/02/2029  | USD      | 59,000                     | 49,397                 | 0.51               |
| International Flavors & Fragrances, Inc., 144A 1.23% 01/10/2025                                       | USD      | 73,000                     | 64,439                 | 0.67               |
| Intuit, Inc. 1.65% 15/07/2030   | USD      | 56,000                     | 43,361                 | 0.45               |
| JPMorgan Chase & Co., FRN 3.702% 06/05/2030   | USD      | 46,000                     | 40,108                 | 0.41               |
| KLA Corp. 5.65% 01/11/2034  | USD      | 26,000                     | 25,273                 | 0.26               |
| Kyndryl Holdings, Inc. 3.15% 15/10/2031   | USD      | 2,000                      | 1,564                  | 0.02               |
| Kyndryl Holdings, Inc. 4.1% 15/10/2041  | USD      | 69,000                     | 48,783                 | 0.50               |
| Lam Research Corp. 1.9% 15/06/2030  | USD      | 71,000                     | 55,895                 | 0.58               |
| M/I Homes, Inc. 3.95% 15/02/2030  | USD      | 57,000                     | 47,338                 | 0.49               |
| Marvell Technology, Inc. 4.875% 22/06/2028  | USD      | 20,000                     | 18,385                 | 0.19               |
| Mastercard, Inc. 2% 18/11/2031  | USD      | 2,000                      | 1,533                  | 0.02               |
| Meritage Homes Corp., 144A 3.875% 15/04/2029  | USD      | 58,000                     | 49,874                 | 0.52               |
| Micron Technology, Inc. 5.875% 15/09/2033   | USD      | 33,000                     | 31,491                 | 0.33               |
| Micron Technology, Inc. 3.366% 01/11/2041   | USD      | 58,000                     | 39,596                 | 0.41               |
| Microsoft Corp. 4.2% 03/11/2035   | USD      | 12,000                     | 10,701                 | 0.11               |
| Microsoft Corp. 3.45% 08/08/2036  | USD      | 120,000                    | 97,619                 | 1.01               |
| Netflix, Inc., 144A 5.375% 15/11/2029   | USD      | 6,000                      | 5,649                  | 0.06               |
| New York Life Global Funding, 144A 1.15% 09/06/2026   | USD      | 11,000                     | 9,499                  | 0.10               |
| New York Life Global Funding, 144A 2.35% 14/07/2026   | USD      | 39,000                     | 34,417                 | 0.36               |
| New York Life Global Funding 5.25% 30/06/2026   | CAD      | 24,000                     | 16,567                 | 0.17               |
| Norfolk Southern Corp. 7.25% 15/02/2031   | USD      | 34,000                     | 35,042                 | 0.36               |
| NVIDIA Corp. 3.5% 01/04/2040  | USD      | 74,000                     | 57,134                 | 0.59               |
| PayPal Holdings, Inc. 2.65% 01/10/2026  | USD      | 66,000                     | 58,282                 | 0.60               |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Providence St Joseph Health Obligated Group 2.746% 01/10/2026   | USD      | 54,000                     | 47,427                 | 0.49               |
| Qorvo, Inc., 144A 3.375% 01/04/2031   | USD      | 60,000                     | 47,963                 | 0.50               |
| QUALCOMM, Inc. 5.4% 20/05/2033  | USD      | 64,000                     | 61,842                 | 0.64               |
| Regeneron Pharmaceuticals, Inc. 1.75% 15/09/2030  | USD      | 68,000                     | 52,220                 | 0.54               |
| Resideo Funding, Inc., 144A 4% 01/09/2029   | USD      | 57,000                     | 47,186                 | 0.49               |
| RingCentral, Inc., 144A 8.5% 15/08/2030   | USD      | 49,000                     | 47,737                 | 0.49               |
| Roche Holdings, Inc., 144A 7% 01/03/2039  | USD      | 68,000                     | 74,573                 | 0.77               |
| Santander Holdings USA, Inc., FRN 6.565% 12/06/2029   | USD      | 54,000                     | 51,566                 | 0.53               |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 11,000                     | 10,578                 | 0.11               |
| Skyworks Solutions, Inc. 3% 01/06/2031  | USD      | 16,000                     | 12,674                 | 0.13               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 43,000                     | 42,531                 | 0.44               |
| Take-Two Interactive Software, Inc. 4.95% 28/03/2028  | USD      | 35,000                     | 32,351                 | 0.33               |
| Take-Two Interactive Software, Inc. 5.6% 12/06/2034   | USD      | 18,000                     | 16,764                 | 0.17               |
| TopBuild Corp., 144A 4.125% 15/02/2032  | USD      | 60,000                     | 49,303                 | 0.51               |
| Veralto Corp., 144A 5.5% 18/09/2026   | USD      | 50,000                     | 46,638                 | 0.48               |
| Verisk Analytics, Inc. 5.5% 15/06/2045  | USD      | 57,000                     | 51,129                 | 0.53               |
|   |          |                            | 2,634,197              | 27.23              |
| Total Bonds   |          |                            | 3,617,695              | 37.40              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 3,617,695              | 37.40              |
| <b>Total Investments</b>  |          |                            | <b>9,506,432</b>       | <b>98.28</b>       |
| <b>Cash</b>   |          |                            | <b>166,742</b>         | <b>1.72</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(63)</b>            | <b>-</b>           |
| <b>Total net assets</b>   |          |                            | <b>9,673,111</b>       | <b>100.00</b>      |



## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

#### 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, 30/09/2024                                  | 4                      | USD      | 762,217                   | 2,017                            | 0.02               |
| US 5 Year Note, 30/09/2024                                  | 7                      | USD      | 695,744                   | 3,786                            | 0.04               |
| US 10 Year Note, 19/09/2024                                 | 2                      | USD      | 204,980                   | 660                              | 0.01               |
| Australia 3 Year Bond, 16/09/2024                           | (5)                    | AUD      | (328,571)                 | 1,843                            | 0.02               |
| Canada 10 Year Bond, 18/09/2024                             | (1)                    | CAD      | (81,873)                  | 136                              | –                  |
| Euro-Bobl, 06/09/2024                                       | 3                      | EUR      | 349,320                   | 3,060                            | 0.03               |
| Long Gilt, 26/09/2024                                       | 1                      | GBP      | 115,081                   | 507                              | 0.01               |
| US Ultra Bond, 19/09/2024                                   | 5                      | USD      | 581,117                   | 3,189                            | 0.03               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>15,198</b>                    | <b>0.16</b>        |
| US 10 Year Ultra Bond, 19/09/2024                           | (14)                   | USD      | (1,479,764)               | (6,377)                          | (0.06)             |
| Can 2 Year Bond Fut Bond, 18/09/2024                        | (3)                    | CAD      | (211,479)                 | (767)                            | (0.01)             |
| Canada 5 Year Bond, 18/09/2024                              | (3)                    | CAD      | (226,821)                 | (1,636)                          | (0.02)             |
| Euro-Bund, 06/09/2024                                       | 1                      | EUR      | 131,620                   | (20)                             | –                  |
| US Long Bond, 19/09/2024                                    | 2                      | USD      | 219,967                   | –                                | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(8,800)</b>                   | <b>(0.09)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>6,398</b>                     | <b>0.07</b>        |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD   | 16,557           | EUR           | 10,293      | 03/07/2024    | HSBC         | 24                         | –               |
| EUR   | 9,338            | CHF           | 8,972       | 03/07/2024    | HSBC         | 22                         | –               |
| EUR   | 17,351           | USD           | 18,589      | 03/07/2024    | Barclays     | 7                          | –               |
| GBP   | 80,170           | EUR           | 94,552      | 03/07/2024    | Citibank     | 3                          | –               |
| GBP   | 206,216          | EUR           | 241,761     | 03/07/2024    | J.P. Morgan  | 1,455                      | 0.01            |
| USD   | 125,062          | EUR           | 115,668     | 03/07/2024    | Barclays     | 1,016                      | 0.01            |
| USD   | 845              | EUR           | 787         | 03/07/2024    | BNP Paribas  | 1                          | –               |
| USD   | 46,970           | EUR           | 43,085      | 03/07/2024    | HSBC         | 738                        | 0.01            |
| USD   | 913,256          | EUR           | 840,940     | 03/07/2024    | J.P. Morgan  | 11,137                     | 0.12            |
| USD   | 6,921            | GBP           | 5,444       | 03/07/2024    | HSBC         | 36                         | –               |
| USD   | 13,776           | GBP           | 10,837      | 03/07/2024    | HSBC         | 73                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>14,512</b>              | <b>0.15</b>     |
| EUR   | 20,618           | AUD           | 33,090      | 03/07/2024    | BNP Paribas  | (1)                        | –               |
| EUR   | 603,626          | AUD           | 987,148     | 03/07/2024    | Rabobank     | (11,491)                   | (0.12)          |
| EUR   | 648,455          | CAD           | 961,240     | 03/07/2024    | HSBC         | (6,983)                    | (0.07)          |
| EUR   | 36,724           | CAD           | 53,889      | 03/07/2024    | J.P. Morgan  | (21)                       | –               |
| EUR   | 143,218          | CHF           | 140,044     | 03/07/2024    | Rabobank     | (2,206)                    | (0.02)          |
| EUR   | 574,971          | GBP           | 490,874     | 03/07/2024    | Barclays     | (3,978)                    | (0.04)          |
| EUR   | 6,205,977        | USD           | 6,731,647   | 03/07/2024    | Barclays     | (74,723)                   | (0.77)          |
| EUR   | 27,270           | USD           | 29,707      | 03/07/2024    | BNP Paribas  | (446)                      | (0.01)          |
| EUR   | 155,666          | USD           | 167,693     | 03/07/2024    | HSBC         | (794)                      | (0.01)          |
| GBP   | 9,598            | EUR           | 11,324      | 03/07/2024    | Barclays     | (4)                        | –               |
| GBP   | 2,395            | USD           | 3,063       | 03/07/2024    | J.P. Morgan  | (33)                       | –               |
| USD   | 527              | EUR           | 493         | 03/07/2024    | J.P. Morgan  | (1)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(100,681)</b>           | <b>(1.04)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(86,169)</b>            | <b>(0.89)</b>   |

## Schedule of Investments (continued)

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount Currency   | Counterparty | Security Description                            | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|--------------|---|------------------|------------------------|--------------------|
| 207,000 USD  | Barclays     | Pay fixed 3.743% Receive floating<br>SOFR 1 day | 12/03/2031       | 2,725                  | 0.03               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |              |   |                  | <b>2,725</b>           | <b>0.03</b>        |

|             |          |   |            |          |        |
|-------------|----------|---|------------|----------|--------|
| 73,000 USD  | Barclays | Pay floating SOFR 1 day Receive fixed<br>2.569%   | 21/06/2062 | (13,343) | (0.14) |
| 255,000 CAD | Barclays | Pay fixed –% Receive floating<br>REPO_CORRA 1 day | 15/08/2030 | (8,666)  | (0.09) |

### Robeco QI Global SDG & Climate Multi-Factor Credits As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount Currency  | Counterparty | Security Description                                 | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|--------------|--|------------------|------------------------|--------------------|
| 86,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.587% | 12/03/2039       | (2,695)                | (0.03)             |
| 70,000 EUR  | Barclays     | Pay fixed 2.973% Receive floating<br>EURIBOR 6 month | 11/08/2043       | (1,919)                | (0.02)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |              |  |                  | <b>(26,623)</b>        | <b>(0.28)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |              |  |                  | <b>(23,898)</b>        | <b>(0.25)</b>      |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S 3.5% 22/03/2030   | GBP      | 400,000                    | 454,799                | 0.22               |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 1,050,000                  | 1,207,220              | 0.60               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 1,840,000                  | 1,976,072              | 0.98               |
| Goodman Australia Finance Pty. Ltd., REIT, Reg. S 4.25% 03/05/2030                            | EUR      | 382,000                    | 413,802                | 0.20               |
| Westpac Banking Corp., Reg. S 0.01% 22/09/2028  | EUR      | 990,000                    | 925,337                | 0.46               |
|   |          |                            | <u>4,977,230</u>       | <u>2.46</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 4% 07/06/2033   | EUR      | 300,000                    | 316,571                | 0.16               |
| Erste Group Bank AG, Reg. S, FRN 4% 16/01/2031  | EUR      | 600,000                    | 657,166                | 0.32               |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 500,000                    | 505,854                | 0.25               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 200,000                    | 205,913                | 0.10               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.5% 31/05/2030                                 | EUR      | 300,000                    | 325,109                | 0.16               |
| Raiffeisen Bank International AG, Reg. S, FRN 7.375% 20/12/2032                               | EUR      | 700,000                    | 782,129                | 0.39               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 300,000                    | 268,095                | 0.13               |
| Sappi Papier Holding GmbH, Reg. S 3.625% 15/03/2028   | EUR      | 1,290,000                  | 1,313,748              | 0.65               |
| Suzano Austria GmbH 2.5% 15/09/2028   | USD      | 480,000                    | 420,019                | 0.21               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 300,000                    | 299,760                | 0.15               |
| Suzano Austria GmbH 3.75% 15/01/2031  | USD      | 490,000                    | 426,790                | 0.21               |
| Vienna Insurance Group AG Wiener Versicherung Gruppe, Reg. S,<br>FRN 4.875% 15/06/2042        | EUR      | 400,000                    | 429,093                | 0.21               |
|   |          |                            | <u>5,950,247</u>       | <u>2.94</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Star Energy Geothermal Darajat II, Reg. S 4.85% 14/10/2038                                    | USD      | 1,090,000                  | 996,328                | 0.49               |
|   |          |                            | <u>996,328</u>         | <u>0.49</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S, FRN 3.875% 15/04/2031                                       | USD      | 790,000                    | 760,375                | 0.38               |
|   |          |                            | <u>760,375</u>         | <u>0.38</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd. 4.5% 28/11/2034  | USD      | 700,000                    | 645,533                | 0.32               |
| Alibaba Group Holding Ltd. 4% 06/12/2037  | USD      | 440,000                    | 372,500                | 0.18               |
| Alibaba Group Holding Ltd. 3.15% 09/02/2051   | USD      | 710,000                    | 451,205                | 0.22               |
| CK Hutchison International 24 Ltd., Reg. S 5.375% 26/04/2029                                  | USD      | 2,000,000                  | 2,016,380              | 1.00               |
| DP World Crescent Ltd., Reg. S 5.5% 13/09/2033  | USD      | 900,000                    | 902,812                | 0.45               |
| DP World Salaam, Reg. S, FRN 6% Perpetual   | USD      | 750,000                    | 745,078                | 0.37               |
| IHS Holding Ltd., Reg. S 6.25% 29/11/2028   | USD      | 840,000                    | 749,175                | 0.37               |
|   |          |                            | <u>5,882,683</u>       | <u>2.91</u>        |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Chile</i>  |          |                            |                        |                    |
| Empresa Nacional de Telecomunicaciones SA, Reg. S 4.75%<br>01/08/2026                                     | USD      | 310,000                    | 304,268                | 0.15               |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 1,087,000                  | 1,052,012              | 0.52               |
|   |          |                            | <u>1,356,280</u>       | <u>0.67</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, FRN 4.625% 18/12/2029   | USD      | 1,000,000                  | 962,500                | 0.47               |
| Bancolombia SA, FRN 8.625% 24/12/2034   | USD      | 1,010,000                  | 1,029,190              | 0.51               |
| Colombia Government Bond 3% 30/01/2030  | USD      | 320,000                    | 261,600                | 0.13               |
| Colombia Government Bond 7.5% 02/02/2034  | USD      | 399,000                    | 399,199                | 0.20               |
|   |          |                            | <u>2,652,489</u>       | <u>1.31</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.943% 29/06/2027   | EUR      | 400,000                    | 441,012                | 0.22               |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 600,000                    | 652,599                | 0.32               |
| EP Infrastructure A/S, Reg. S 1.698% 30/07/2026   | EUR      | 500,000                    | 493,846                | 0.24               |
| EP Infrastructure A/S, Reg. S 2.045% 09/10/2028   | EUR      | 500,000                    | 465,493                | 0.23               |
| EP Infrastructure A/S, Reg. S 1.816% 02/03/2031   | EUR      | 1,190,000                  | 1,019,873              | 0.51               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 400,000                    | 385,603                | 0.19               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 700,000                    | 748,350                | 0.37               |
|   |          |                            | <u>4,206,776</u>       | <u>2.08</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 951,000                    | 1,100,687              | 0.55               |
| Alpha Services and Holdings SA, Reg. S 5.5% 11/06/2031  | EUR      | 500,000                    | 531,249                | 0.26               |
| Alpha Services and Holdings SA, Reg. S, FRN 6% 13/09/2034   | EUR      | 307,000                    | 329,968                | 0.16               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25%<br>25/04/2034                               | EUR      | 800,000                    | 874,025                | 0.43               |
| National Bank of Greece SA, Reg. S, FRN 8% 03/01/2034   | EUR      | 1,033,000                  | 1,220,476              | 0.61               |
|   |          |                            | <u>4,056,405</u>       | <u>2.01</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.831% 27/01/2028   | USD      | 540,000                    | 544,556                | 0.27               |
| Lenovo Group Ltd., Reg. S 3.421% 02/11/2030   | USD      | 450,000                    | 397,266                | 0.20               |
| Lenovo Group Ltd., Reg. S 6.536% 27/07/2032   | USD      | 895,000                    | 938,184                | 0.46               |
| Xiaomi Best Time International Ltd., Reg. S 2.875% 14/07/2031   | USD      | 1,330,000                  | 1,110,134              | 0.55               |
|   |          |                            | <u>2,990,140</u>       | <u>1.48</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 7.35% 04/03/2026  | EUR      | 380,000                    | 412,791                | 0.21               |
| OTP Bank Nyrt., Reg. S, FRN 6.125% 05/10/2027   | EUR      | 749,000                    | 822,071                | 0.41               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Hungary (continued)</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 5% 31/01/2029   | EUR      | 625,000                    | 671,237                | 0.33               |
| OTP Bank Nyrt., Reg. S, FRN 2.875% 15/07/2029   | EUR      | 1,120,000                  | 1,195,823              | 0.59               |
|   |          |                            | <u>3,101,922</u>       | <u>1.54</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 2,026,875                  | 1,634,168              | 0.81               |
| JSW Steel Ltd., Reg. S 3.95% 05/04/2027   | USD      | 390,000                    | 364,894                | 0.18               |
| Shriram Finance Ltd., Reg. S 4.15% 18/07/2025   | USD      | 1,400,000                  | 1,365,878              | 0.68               |
| UltraTech Cement Ltd., Reg. S 2.8% 16/02/2031   | USD      | 1,010,000                  | 851,556                | 0.42               |
|   |          |                            | <u>4,216,496</u>       | <u>2.09</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Tabungan Negara Persero Tbk. PT, Reg. S 4.2% 23/01/2025  | USD      | 1,000,000                  | 985,625                | 0.49               |
| PT Tower Bersama Infrastructure Tbk., Reg. S 2.75% 20/01/2026   | USD      | 850,000                    | 808,828                | 0.40               |
|   |          |                            | <u>1,794,453</u>       | <u>0.89</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 2.94% 30/09/2040  | USD      | 1,309,565                  | 1,054,200              | 0.52               |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 3.25% 30/09/2040  | USD      | 1,069,000                  | 816,449                | 0.41               |
|   |          |                            | <u>1,870,649</u>       | <u>0.93</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Czech Gas Networks Investments Sarl, Reg. S 0.45% 08/09/2029  | EUR      | 550,000                    | 494,831                | 0.24               |
| Czech Gas Networks Investments Sarl, Reg. S 0.875% 31/03/2031   | EUR      | 1,320,000                  | 1,148,452              | 0.57               |
| Millicom International Cellular SA, Reg. S 5.125% 15/01/2028  | USD      | 378,000                    | 357,564                | 0.18               |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029   | USD      | 684,000                    | 656,435                | 0.32               |
|   |          |                            | <u>2,657,282</u>       | <u>1.31</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 1,093,050                  | 997,408                | 0.49               |
| Greenko Solar Mauritius Ltd., Reg. S 5.95% 29/07/2026   | USD      | 1,080,000                  | 1,054,013              | 0.52               |
| India Green Power Holdings, Reg. S 4% 22/02/2027  | USD      | 1,194,624                  | 1,111,747              | 0.55               |
| Network i2i Ltd., FRN, 144A 3.975% Perpetual  | USD      | 500,000                    | 475,500                | 0.24               |
| Network i2i Ltd., Reg. S, FRN 3.975% Perpetual  | USD      | 500,000                    | 475,500                | 0.24               |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 580,000                    | 573,910                | 0.28               |
|   |          |                            | <u>4,688,078</u>       | <u>2.32</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 2.875% 07/05/2030   | USD      | 1,600,000                  | 1,409,000              | 0.70               |
| Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual   | USD      | 570,000                    | 565,547                | 0.28               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Mexico (continued)</i>   |          |                            |                        |                    |
| Mexico Government Bond 6.35% 09/02/2035   | USD      | 690,000                    | 693,795                | 0.34               |
| Orbia Advance Corp. SAB de CV, Reg. S 5.875% 17/09/2044   | USD      | 920,000                    | 818,513                | 0.41               |
| Orbia Advance Corp. SAB de CV, Reg. S 5.5% 15/01/2048   | USD      | 750,000                    | 630,234                | 0.31               |
|   |          |                            | <u>4,117,089</u>       | <u>2.04</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028  | USD      | 330,000                    | 300,094                | 0.15               |
| Braskem Netherlands Finance BV, Reg. S 7.25% 13/02/2033   | USD      | 228,000                    | 214,890                | 0.11               |
| IHS Netherlands Holdco BV, Reg. S 8% 18/09/2027   | USD      | 970,000                    | 941,809                | 0.46               |
| ING Bank NV, Reg. S 0.5% 17/02/2027   | EUR      | 500,000                    | 499,350                | 0.25               |
| Prosus NV, Reg. S 3.68% 21/01/2030  | USD      | 1,000,000                  | 887,187                | 0.44               |
| Prosus NV, Reg. S 2.031% 03/08/2032   | EUR      | 760,000                    | 660,730                | 0.33               |
| Prosus NV, Reg. S 4.027% 03/08/2050   | USD      | 780,000                    | 532,838                | 0.26               |
| Telefonica Europe BV, Reg. S 2.376% Perpetual   | EUR      | 500,000                    | 477,496                | 0.23               |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 100,000                    | 116,285                | 0.06               |
|   |          |                            | <u>4,630,679</u>       | <u>2.29</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Autoridad del Canal de Panama, Reg. S 4.95% 29/07/2035  | USD      | 2,150,000                  | 1,993,453              | 0.99               |
| Panama Government Bond 3.298% 19/01/2033  | USD      | 500,000                    | 389,000                | 0.19               |
| Panama Government Bond 6.4% 14/02/2035  | USD      | 1,204,000                  | 1,141,392              | 0.56               |
|   |          |                            | <u>3,523,845</u>       | <u>1.74</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Philippine Government Bond 5.6% 14/05/2049  | USD      | 1,980,000                  | 2,002,493              | 0.99               |
|   |          |                            | <u>2,002,493</u>       | <u>0.99</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 1,300,000                  | 1,475,938              | 0.73               |
|   |          |                            | <u>1,475,938</u>       | <u>0.73</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 1,000,000                  | 1,114,459              | 0.55               |
| Romania Government Bond, Reg. S 5.375% 22/03/2031   | EUR      | 598,000                    | 633,697                | 0.32               |
|   |          |                            | <u>1,748,156</u>       | <u>0.87</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Bank Ltd., Reg. S 0.01% 26/10/2026  | EUR      | 920,000                    | 913,943                | 0.45               |
| Temasek Financial I Ltd., Reg. S 3.5% 15/02/2033  | EUR      | 1,350,000                  | 1,461,447              | 0.72               |
| United Overseas Bank Ltd., Reg. S, FRN 2% 14/10/2031  | USD      | 2,070,000                  | 1,908,928              | 0.95               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Singapore (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 4,284,318              | 2.12               |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 1,300,000                  | 1,428,706              | 0.71               |
|   |          |                            | 1,428,706              | 0.71               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Doosan Enerbility Co. Ltd., Reg. S 5.5% 17/07/2026  | USD      | 200,000                    | 200,274                | 0.10               |
| Export-Import Bank of Korea, Reg. S 3.625% 07/06/2030   | EUR      | 1,010,000                  | 1,096,810              | 0.54               |
| Hyundai Card Co. Ltd., Reg. S 5.75% 24/04/2029  | USD      | 1,534,000                  | 1,541,731              | 0.76               |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 870,000                    | 800,400                | 0.40               |
| Korea Housing Finance Corp., Reg. S 3.714% 11/04/2027   | EUR      | 1,670,000                  | 1,805,082              | 0.89               |
| LG Chem Ltd., Reg. S 2.375% 07/07/2031  | USD      | 1,210,000                  | 999,006                | 0.50               |
| Shinhan Financial Group Co. Ltd., Reg. S, FRN 3.34% 05/02/2030  | USD      | 650,000                    | 639,235                | 0.32               |
| Shinhan Financial Group Co. Ltd., Reg. S, FRN 2.875% Perpetual  | USD      | 500,000                    | 470,750                | 0.23               |
| SK Hynix, Inc., Reg. S 1.5% 19/01/2026  | USD      | 800,000                    | 751,000                | 0.37               |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 720,000                    | 593,935                | 0.29               |
|   |          |                            | 8,898,223              | 4.40               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Santander SA 5.294% 18/08/2027  | USD      | 400,000                    | 397,314                | 0.20               |
| Banco Santander SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 1,000,000                  | 1,026,279              | 0.51               |
| Mapfre SA, Reg. S 2.875% 13/04/2030   | EUR      | 500,000                    | 496,697                | 0.24               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 600,000                    | 639,955                | 0.32               |
| Mapfre SA, Reg. S, FRN 4.125% 07/09/2048  | EUR      | 700,000                    | 735,586                | 0.36               |
|   |          |                            | 3,295,831              | 1.63               |
| <i>Supranational</i>  |          |                            |                        |                    |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 1,175,000                  | 1,178,434              | 0.58               |
|   |          |                            | 1,178,434              | 0.58               |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 1,770,000                  | 1,650,525              | 0.82               |
|   |          |                            | 1,650,525              | 0.82               |
| <i>Ukraine</i>  |          |                            |                        |                    |
| Ukraine Government Bond, Reg. S 4.375% 27/01/2032   | EUR      | 790,000                    | 216,751                | 0.11               |
|   |          |                            | 216,751                | 0.11               |



## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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 Ltd., Reg. S 2.375% 25/09/2026   | EUR      | 1,230,000                  | 1,269,642              | 0.63               |
| First Abu Dhabi Bank PJSC, Reg. S 1.125% 07/09/2026   | GBP      | 790,000                    | 917,205                | 0.45               |
| Nbk Tier 2 Ltd., Reg. S, FRN 2.5% 24/11/2030  | USD      | 1,360,000                  | 1,286,475              | 0.64               |
| Sweihan PV Power Co. PJSC, Reg. S 3.625% 31/01/2049   | USD      | 654,927                    | 525,374                | 0.26               |
|   |          |                            | <u>3,998,696</u>       | <u>1.98</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| HSBC Holdings plc, FRN 8.113% 03/11/2033  | USD      | 310,000                    | 350,424                | 0.17               |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 286,000                    | 307,031                | 0.15               |
| Prudential Funding Asia plc 3.125% 14/04/2030   | USD      | 1,530,000                  | 1,365,907              | 0.68               |
| Prudential Funding Asia plc, Reg. S, FRN 2.95% 03/11/2033   | USD      | 1,560,000                  | 1,382,550              | 0.68               |
| Sisecam UK plc, Reg. S 8.25% 02/05/2029   | USD      | 1,030,000                  | 1,045,128              | 0.52               |
| Standard Chartered plc, FRN, 144A 2.608% 12/01/2028   | USD      | 420,000                    | 388,996                | 0.19               |
| Standard Chartered plc, Reg. S, FRN 7.767% 16/11/2028   | USD      | 390,000                    | 414,531                | 0.20               |
| Standard Chartered plc, Reg. S, FRN 4.874% 10/05/2031   | EUR      | 500,000                    | 556,559                | 0.28               |
| Standard Chartered plc, Reg. S, FRN 6.097% 11/01/2035   | USD      | 930,000                    | 943,662                | 0.47               |
|   |          |                            | <u>6,754,788</u>       | <u>3.34</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| SK Battery America, Inc., Reg. S 4.875% 23/01/2027  | USD      | 450,000                    | 444,591                | 0.22               |
| TSMC Arizona Corp. 2.5% 25/10/2031  | USD      | 1,580,000                  | 1,338,876              | 0.66               |
| US Treasury 1.125% 15/01/2025   | USD      | 2,062,000                  | 2,016,572              | 1.00               |
| US Treasury 1.75% 15/11/2029  | USD      | 2,116,000                  | 1,858,443              | 0.92               |
| US Treasury 2.375% 15/02/2042   | USD      | 2,412,000                  | 1,755,484              | 0.87               |
|   |          |                            | <u>7,413,966</u>       | <u>3.67</u>        |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 1,610,000                  | 1,503,337              | 0.75               |
| NWD Finance BVI Ltd., Reg. S, FRN 5.25% Perpetual   | USD      | 1,280,000                  | 1,036,800              | 0.51               |
|   |          |                            | <u>2,540,137</u>       | <u>1.26</u>        |
| Total Bonds   |          |                            | <u>111,316,408</u>     | <u>55.09</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 2.875% 18/03/2027  | USD      | 1,600,000                  | 1,476,892              | 0.73               |
|   |          |                            | <u>1,476,892</u>       | <u>0.73</u>        |
| Total Convertible Bonds   |          |                            | <u>1,476,892</u>       | <u>0.73</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>112,793,300</u>     | <u>55.82</u>       |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027                               | USD      | 600,000                    | 572,906                | 0.28               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 5.875% 15/04/2030                             | USD      | 590,000                    | 576,925                | 0.28               |
| Macquarie Bank Ltd., Reg. S 5.272% 02/07/2027   | USD      | 2,030,000                  | 2,032,771              | 1.01               |
| Mineral Resources Ltd., 144A 9.25% 01/10/2028   | USD      | 398,000                    | 417,743                | 0.21               |
| Westpac Banking Corp., FRN 4.322% 23/11/2031  | USD      | 920,000                    | 887,824                | 0.44               |
|   |          |                            | <u>4,488,169</u>       | <u>2.22</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 467,000                    | 469,531                | 0.23               |
| Suzano Austria GmbH, Reg. S 7% 16/03/2047   | USD      | 1,030,000                  | 1,056,072              | 0.53               |
|   |          |                            | <u>1,525,603</u>       | <u>0.76</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 6.25% 18/04/2030   | USD      | 1,390,000                  | 1,396,516              | 0.69               |
| Itau Unibanco Holding SA, Reg. S, FRN 4.625% Perpetual                                    | USD      | 480,000                    | 465,000                | 0.23               |
| Itau Unibanco Holding SA, Reg. S, FRN 7.721% Perpetual                                    | USD      | 300,000                    | 299,906                | 0.15               |
|   |          |                            | <u>2,161,422</u>       | <u>1.07</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| First Quantum Minerals Ltd., 144A 9.375% 01/03/2029                                       | USD      | 200,000                    | 209,250                | 0.10               |
| First Quantum Minerals Ltd., 144A 8.625% 01/06/2031                                       | USD      | 710,000                    | 705,740                | 0.35               |
| First Quantum Minerals Ltd., Reg. S 6.875% 15/10/2027                                     | USD      | 1,900,000                  | 1,853,094              | 0.92               |
| St Marys Cement, Inc. 5.75% 02/04/2034  | USD      | 1,000,000                  | 986,800                | 0.49               |
|   |          |                            | <u>3,754,884</u>       | <u>1.86</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| C&W Senior Finance Ltd., 144A 6.875% 15/09/2027   | USD      | 840,000                    | 803,989                | 0.40               |
| C&W Senior Finance Ltd., Reg. S 6.875% 15/09/2027   | USD      | 910,000                    | 872,178                | 0.43               |
| Hongkong Land Finance Cayman Islands Co. Ltd. (The), Reg. S 2.875% 27/05/2030             | USD      | 730,000                    | 638,750                | 0.32               |
| Hongkong Land Finance Cayman Islands Co. Ltd. (The), Reg. S 5.25% 14/07/2033              | USD      | 800,000                    | 789,750                | 0.39               |
| Lima Metro Line 2 Finance Ltd., Reg. S 5.875% 05/07/2034                                  | USD      | 802,536                    | 791,501                | 0.39               |
| Lima Metro Line 2 Finance Ltd., Reg. S 4.35% 05/04/2036                                   | USD      | 644,704                    | 587,486                | 0.29               |
| Shimao Group Holdings Ltd., Reg. S 3.45% 11/01/2031 <sup>§</sup>                          | USD      | 750,000                    | 36,563                 | 0.02               |
|   |          |                            | <u>4,520,217</u>       | <u>2.24</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco Santander Chile, Reg. S 3.177% 26/10/2031   | USD      | 1,210,000                  | 1,049,297              | 0.52               |
| Celulosa Arauco y Constitucion SA 3.875% 02/11/2027                                       | USD      | 410,000                    | 383,850                | 0.19               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Chile (continued)</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.25% 30/04/2029  | USD      | 1,560,000                  | 1,452,262              | 0.72               |
| Celulosa Arauco y Constitucion SA, Reg. S 4.2% 29/01/2030   | USD      | 500,000                    | 462,344                | 0.23               |
| Celulosa Arauco y Constitucion SA, Reg. S 5.15% 29/01/2050  | USD      | 490,000                    | 406,088                | 0.20               |
| Cencosud SA, Reg. S 5.95% 28/05/2031  | USD      | 1,000,000                  | 1,004,063              | 0.50               |
| Empresa Nacional de Telecomunicaciones SA, Reg. S 3.05%<br>14/09/2032                                 | USD      | 500,000                    | 402,500                | 0.20               |
| Transelec SA, Reg. S 3.875% 12/01/2029  | USD      | 1,420,000                  | 1,339,901              | 0.66               |
|   |          |                            | <u>6,500,305</u>       | <u>3.22</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Vallourec SACA, 144A 7.5% 15/04/2032  | USD      | 970,000                    | 1,004,043              | 0.50               |
|   |          |                            | <u>1,004,043</u>       | <u>0.50</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd., Reg. S 3.9% 06/04/2028  | USD      | 1,390,000                  | 1,332,228              | 0.66               |
| AIA Group Ltd., Reg. S 5.375% 05/04/2034  | USD      | 800,000                    | 785,712                | 0.39               |
| Huaxin Cement International Finance Co. Ltd., Reg. S 2.25%<br>19/11/2025                              | USD      | 800,000                    | 759,264                | 0.37               |
|   |          |                            | <u>2,877,204</u>       | <u>1.42</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy UP Ltd., Reg. S 6.7% 12/03/2042  | USD      | 2,980,000                  | 2,784,437              | 1.38               |
| ReNew Pvt Ltd., Reg. S 5.875% 05/03/2027  | USD      | 790,000                    | 765,139                | 0.38               |
| Shriram Finance Ltd., 144A 6.625% 22/04/2027  | USD      | 800,000                    | 799,500                | 0.39               |
|   |          |                            | <u>4,349,076</u>       | <u>2.15</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Negara Indonesia Persero Tbk. PT, Reg. S 3.75% 30/03/2026  | USD      | 1,182,000                  | 1,129,549              | 0.56               |
| Pertamina Geothermal Energy PT, Reg. S 5.15% 27/04/2028   | USD      | 352,000                    | 348,700                | 0.17               |
|   |          |                            | <u>1,478,249</u>       | <u>0.73</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Sumitomo Mitsui Trust Bank Ltd., Reg. S 5.5% 09/03/2028   | USD      | 268,000                    | 271,835                | 0.13               |
|   |          |                            | <u>271,835</u>         | <u>0.13</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Millicom International Cellular SA, Reg. S 4.5% 27/04/2031  | USD      | 2,020,000                  | 1,734,675              | 0.86               |
| Nexa Resources SA, Reg. S 6.75% 09/04/2034  | USD      | 969,000                    | 978,302                | 0.48               |
| Rumo Luxembourg Sarl, 144A 5.25% 10/01/2028   | USD      | 800,000                    | 770,750                | 0.38               |
| Rumo Luxembourg Sarl, Reg. S 4.2% 18/01/2032  | USD      | 770,000                    | 652,575                | 0.32               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Luxembourg (continued)</i>  |          |                            |                        |                    |
| Votorantim Cimentos International SA, Reg. S 7.25% 05/04/2041  | USD      | 400,000                    | 435,125                | 0.22               |
|  |          |                            | <u>4,571,427</u>       | <u>2.26</u>        |
| <i>Marshall Islands</i>  |          |                            |                        |                    |
| Nakilat, Inc., Reg. S 6.067% 31/12/2033  | USD      | 867,663                    | 899,116                | 0.45               |
| Nakilat, Inc., Reg. S 6.267% 31/12/2033  | USD      | 294,559                    | 304,983                | 0.15               |
|  |          |                            | <u>1,204,099</u>       | <u>0.60</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Mercantil del Norte SA, Reg. S, FRN 5.875% Perpetual   | USD      | 500,000                    | 468,218                | 0.23               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo<br>Financiero Santander, Reg. S 5.375% 17/04/2025      | USD      | 940,000                    | 935,300                | 0.46               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo<br>Financiero Santander, Reg. S, FRN 7.525% 01/10/2028 | USD      | 1,000,000                  | 1,039,687              | 0.51               |
| BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033  | USD      | 1,770,000                  | 1,614,572              | 0.80               |
| Cemex SAB de CV, Reg. S 3.875% 11/07/2031  | USD      | 460,000                    | 404,340                | 0.20               |
| Cemex SAB de CV, Reg. S, FRN 5.125% Perpetual  | USD      | 2,070,000                  | 1,989,467              | 0.99               |
| Infraestructura Energetica Nova SAPI de CV, Reg. S 3.75% 14/01/2028  | USD      | 1,160,000                  | 1,082,425              | 0.54               |
| Infraestructura Energetica Nova SAPI de CV, Reg. S 4.875%<br>14/01/2048  | USD      | 520,000                    | 389,187                | 0.19               |
| Infraestructura Energetica Nova SAPI de CV, Reg. S 4.75% 15/01/2051  | USD      | 570,000                    | 409,830                | 0.20               |
| Orbia Advance Corp. SAB de CV, Reg. S 2.875% 11/05/2031  | USD      | 1,070,000                  | 884,422                | 0.44               |
|  |          |                            | <u>9,217,448</u>       | <u>4.56</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Braskem Netherlands Finance BV, 144A 7.25% 13/02/2033  | USD      | 320,000                    | 301,600                | 0.15               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 31/01/2030   | USD      | 900,000                    | 761,850                | 0.38               |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026  | USD      | 373,100                    | 352,230                | 0.17               |
| VEON Holdings BV, Reg. S 3.375% 25/11/2027   | USD      | 2,070,000                  | 1,681,875              | 0.83               |
|  |          |                            | <u>3,097,555</u>       | <u>1.53</u>        |
| <i>Peru</i>  |          |                            |                        |                    |
| Banco BBVA Peru SA, Reg. S, FRN 6.2% 07/06/2034  | USD      | 1,490,000                  | 1,490,000              | 0.74               |
| Banco de Credito del Peru SA, Reg. S, FRN 3.125% 01/07/2030  | USD      | 2,500,000                  | 2,412,500              | 1.19               |
| Consortio Transmantaro SA, Reg. S 4.7% 16/04/2034  | USD      | 1,240,000                  | 1,165,213              | 0.58               |
| Consortio Transmantaro SA, Reg. S 5.2% 11/04/2038  | USD      | 747,000                    | 700,779                | 0.35               |
|  |          |                            | <u>5,768,492</u>       | <u>2.86</u>        |
| <i>Singapore</i>   |          |                            |                        |                    |
| Flex Ltd. 6% 15/01/2028  | USD      | 1,660,000                  | 1,677,430              | 0.83               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Singapore (continued)</i>  |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030                                     | USD      | 1,360,000                  | 1,299,014              | 0.64               |
|   |          |                            | <u>2,976,444</u>       | <u>1.47</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kookmin Bank, Reg. S 2.5% 04/11/2030  | USD      | 1,830,000                  | 1,530,338              | 0.76               |
| Korea Gas Corp., Reg. S 2% 13/07/2031   | USD      | 1,000,000                  | 816,250                | 0.40               |
| LG Electronics, Inc., Reg. S 5.625% 24/04/2029  | USD      | 334,000                    | 337,027                | 0.17               |
| LG Energy Solution Ltd., Reg. S 5.375% 02/07/2027   | USD      | 347,000                    | 345,171                | 0.17               |
| Shinhan Bank Co. Ltd., Reg. S 5.75% 15/04/2034  | USD      | 2,020,000                  | 1,991,594              | 0.99               |
| SK Hynix, Inc., Reg. S 5.5% 16/01/2029  | USD      | 425,000                    | 424,070                | 0.21               |
| SK On Co. Ltd., Reg. S 5.375% 11/05/2026  | USD      | 430,000                    | 429,059                | 0.21               |
|   |          |                            | <u>5,873,509</u>       | <u>2.91</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026   | USD      | 1,230,000                  | 1,156,200              | 0.57               |
| Canpack SA, 144A 3.875% 15/11/2029  | USD      | 410,000                    | 367,334                | 0.18               |
|   |          |                            | <u>1,523,534</u>       | <u>0.75</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034   | USD      | 1,960,000                  | 1,735,991              | 0.86               |
| Kasikornbank PCL, Reg. S, FRN 4% Perpetual  | USD      | 500,000                    | 460,000                | 0.23               |
| Kasikornbank PCL, Reg. S, FRN 5.275% Perpetual  | USD      | 500,000                    | 486,679                | 0.24               |
|   |          |                            | <u>2,682,670</u>       | <u>1.33</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| HSBC Holdings plc, FRN 6.375% Perpetual   | USD      | 1,050,000                  | 1,044,835              | 0.52               |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 1,851,000                  | 1,888,020              | 0.93               |
|   |          |                            | <u>2,932,855</u>       | <u>1.45</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AES Corp. (The), FRN 7.6% 15/01/2055  | USD      | 1,500,000                  | 1,521,891              | 0.75               |
| Bimbo Bakeries USA, Inc., Reg. S 6.05% 15/01/2029   | USD      | 960,000                    | 984,600                | 0.49               |
| Bimbo Bakeries USA, Inc., Reg. S 6.4% 15/01/2034  | USD      | 870,000                    | 918,666                | 0.45               |
| Hyundai Capital America, Reg. S 5.8% 26/06/2025   | USD      | 1,691,000                  | 1,693,196              | 0.84               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 1,120,000                  | 1,106,000              | 0.55               |
|   |          |                            | <u>6,224,353</u>       | <u>3.08</u>        |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| ENN Clean Energy International Investment Ltd., Reg. S 3.375%<br>12/05/2026                           | USD      | 1,000,000                  | 953,438                | 0.47               |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

| 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>Virgin Islands, British (continued)</i>  |          |                            |                        |                    |
| Star Energy Geothermal Wayang Windu Ltd., Reg. S 6.75%<br>24/04/2033                                  | USD      | 1,002,240                  | 1,005,998              | 0.50               |
|   |          |                            | 1,959,436              | 0.97               |
| Total Bonds   |          |                            | 80,962,829             | 40.07              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 80,962,829             | 40.07              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 320,000                    | 261,920                | 0.13               |
|   |          |                            | 261,920                | 0.13               |
| Total Bonds   |          |                            | 261,920                | 0.13               |
| Total Other transferable securities and money market instruments                                      |          |                            | 261,920                | 0.13               |
| <b>Total Investments</b>  |          |                            | <b>194,018,049</b>     | <b>96.02</b>       |
| <b>Cash</b>   |          |                            | <b>6,710,390</b>       | <b>3.32</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,326,094</b>       | <b>0.66</b>        |
| <b>Total net assets</b>   |          |                            | <b>202,054,533</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

#### 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 2 Year Note, 30/09/2024                                  | 134                    | USD      | 27,366,359                | 69,263                           | 0.04               |
| US 5 Year Note, 30/09/2024                                  | 161                    | USD      | 17,150,274                | 64,852                           | 0.03               |
| US Long Bond, 19/09/2024                                    | 18                     | USD      | 2,121,750                 | 14,719                           | 0.01               |
| US Ultra Bond, 19/09/2024                                   | 36                     | USD      | 4,484,250                 | 24,609                           | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>173,443</b>                   | <b>0.09</b>        |
| US 10 Year Note, 19/09/2024                                 | (31)                   | USD      | (3,405,156)               | (3,500)                          | –                  |
| US 10 Year Ultra Bond, 19/09/2024                           | (70)                   | USD      | (7,929,688)               | (49,163)                         | (0.02)             |
| Euro-Bobl, 06/09/2024                                       | (187)                  | EUR      | (23,336,585)              | (203,772)                        | (0.10)             |
| Euro-Bund, 06/09/2024                                       | (17)                   | EUR      | (2,398,084)               | (29,243)                         | (0.02)             |
| Euro-Schatz, 06/09/2024                                     | (105)                  | EUR      | (11,894,817)              | (50,077)                         | (0.03)             |
| Long Gilt, 26/09/2024                                       | (4)                    | GBP      | (493,353)                 | (2,162)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(337,917)</b>                 | <b>(0.17)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(164,474)</b>                 | <b>(0.08)</b>      |

## Schedule of Investments (continued)

### Robeco Transition Emerging Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 180,631          | USD           | 200,897     | 03/07/2024    | Barclays     | 141                        | –               |
| CHF   | 20,766,906       | USD           | 23,111,133  | 03/07/2024    | HSBC         | 1,922                      | –               |
| EUR   | 432,748          | USD           | 463,469     | 03/07/2024    | Barclays     | 351                        | –               |
| EUR   | 368,913          | USD           | 394,481     | 03/07/2024    | HSBC         | 919                        | –               |
| EUR   | 41,988           | USD           | 44,872      | 03/07/2024    | J.P. Morgan  | 131                        | –               |
| EUR   | 1,152,552        | USD           | 1,233,793   | 03/07/2024    | UBS          | 1,510                      | –               |
| USD   | 83,734           | CHF           | 74,931      | 03/07/2024    | HSBC         | 338                        | –               |
| USD   | 193,251          | EUR           | 179,727     | 03/07/2024    | Barclays     | 620                        | –               |
| USD   | 927,029          | EUR           | 853,674     | 03/07/2024    | HSBC         | 12,062                     | 0.01            |
| USD   | 42,266,407       | EUR           | 38,899,553  | 03/07/2024    | J.P. Morgan  | 573,904                    | 0.28            |
| USD   | 1,439,864        | GBP           | 1,130,649   | 03/07/2024    | Barclays     | 10,602                     | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>602,500</b>             | <b>0.30</b>     |
| CHF   | 180,587          | USD           | 201,552     | 03/07/2024    | Barclays     | (563)                      | –               |
| CHF   | 86,484           | USD           | 97,009      | 03/07/2024    | J.P. Morgan  | (755)                      | –               |
| EUR   | 47,486,772       | USD           | 51,501,421  | 03/07/2024    | Barclays     | (605,145)                  | (0.30)          |
| EUR   | 1,028,396        | USD           | 1,112,045   | 03/07/2024    | HSBC         | (9,811)                    | (0.01)          |
| EUR   | 203,436          | USD           | 221,440     | 03/07/2024    | J.P. Morgan  | (3,398)                    | –               |
| USD   | 36,890           | EUR           | 34,524      | 01/07/2024    | HSBC         | (111)                      | –               |
| USD   | 9,896            | EUR           | 9,239       | 02/07/2024    | HSBC         | (6)                        | –               |
| USD   | 231,646          | EUR           | 216,212     | 03/07/2024    | HSBC         | (90)                       | –               |
| USD   | 17,971           | EUR           | 16,790      | 03/07/2024    | J.P. Morgan  | (25)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(619,904)</b>           | <b>(0.31)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(17,404)</b>            | <b>(0.01)</b>   |

### Robeco Transition Emerging Credits

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                         | Maturity Date | Market Value USD | % of Net Assets  |               |
|---|----------|--------------|--|---------------|------------------|------------------|---------------|
| 700,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 2.767% | 22/12/2062    | (108,418)        | (0.05)           |               |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |               |                  | <b>(108,418)</b> | <b>(0.05)</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |               |                  | <b>(108,418)</b> | <b>(0.05)</b> |



## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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>Belgium</i>  |          |                            |                        |                    |
| Ageas SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 1,200,000                  | 1,018,053              | 0.33               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 1,107,000                  | 1,090,719              | 0.35               |
| Syensqo SA, Reg. S, FRN 2.5% Perpetual  | EUR      | 400,000                    | 385,466                | 0.12               |
|   |          |                            | <u>2,494,238</u>       | <u>0.80</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Athora Holding Ltd., Reg. S 6.625% 16/06/2028   | EUR      | 1,230,000                  | 1,298,019              | 0.42               |
|   |          |                            | <u>1,298,019</u>       | <u>0.42</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Huhtamaki OYJ, Reg. S 4.25% 09/06/2027  | EUR      | 800,000                    | 799,039                | 0.26               |
| Huhtamaki OYJ, Reg. S 5.125% 24/11/2028   | EUR      | 100,000                    | 102,977                | 0.03               |
| Stora Enso OYJ, Reg. S 7.25% 15/04/2036   | USD      | 200,000                    | 196,839                | 0.06               |
|   |          |                            | <u>1,098,855</u>       | <u>0.35</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 600,000                    | 650,494                | 0.21               |
| Altice France SA, Reg. S 3.375% 15/01/2028  | EUR      | 600,000                    | 417,114                | 0.13               |
| Altice France SA, Reg. S 4.125% 15/01/2029  | EUR      | 300,000                    | 198,868                | 0.06               |
| Altice France SA, Reg. S 4.25% 15/10/2029   | EUR      | 1,100,000                  | 728,586                | 0.23               |
| BNP Paribas SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 1,400,000                  | 1,454,459              | 0.47               |
| CAB SELAS, Reg. S 3.375% 01/02/2028   | EUR      | 730,000                    | 651,245                | 0.21               |
| Cerba Healthcare SACA, Reg. S 3.5% 31/05/2028   | EUR      | 352,000                    | 290,700                | 0.09               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048                                   | EUR      | 400,000                    | 401,187                | 0.13               |
| Credit Agricole SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 200,000                    | 206,208                | 0.07               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 954,000                    | 935,272                | 0.30               |
| Electricite de France SA, Reg. S, FRN 9.125% Perpetual  | USD      | 2,010,000                  | 2,041,960              | 0.66               |
| Getlink SE, Reg. S 3.5% 30/10/2025  | EUR      | 3,391,000                  | 3,356,999              | 1.08               |
| iliad SA, Reg. S 5.625% 15/02/2030  | EUR      | 400,000                    | 409,786                | 0.13               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 1,253,000                  | 1,236,699              | 0.40               |
| Loxam SAS, Reg. S 4.5% 15/02/2027   | EUR      | 546,000                    | 541,991                | 0.17               |
| Picard Groupe SAS, Reg. S 6.375% 01/07/2029   | EUR      | 236,000                    | 236,132                | 0.08               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 400,000                    | 399,544                | 0.13               |
| Renault SA, Reg. S 2.375% 25/05/2026  | EUR      | 1,500,000                  | 1,450,958              | 0.47               |
| Renault SA, Reg. S 2.5% 01/04/2028  | EUR      | 1,400,000                  | 1,317,852              | 0.42               |
| SNF Group SACA, Reg. S 2.625% 01/02/2029  | EUR      | 1,091,000                  | 1,016,407              | 0.33               |
| Veolia Environnement SA, Reg. S, FRN 2% Perpetual   | EUR      | 300,000                    | 272,026                | 0.09               |
| Veolia Environnement SA, Reg. S, FRN 2.5% Perpetual   | EUR      | 200,000                    | 179,478                | 0.06               |
| Verallia SA, Reg. S 1.875% 10/11/2031   | EUR      | 200,000                    | 172,549                | 0.06               |
|   |          |                            | <u>18,566,514</u>      | <u>5.98</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Cheplapharm Arzneimittel GmbH, 144A 5.5% 15/01/2028   | USD      | 1,500,000                  | 1,301,424              | 0.42               |
| Cheplapharm Arzneimittel GmbH, Reg. S 5.5% 15/01/2028   | USD      | 1,300,000                  | 1,127,900              | 0.36               |
| Cheplapharm Arzneimittel GmbH, Reg. S 7.5% 15/05/2030   | EUR      | 1,144,000                  | 1,194,513              | 0.38               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 2,000,000                  | 1,980,431              | 0.64               |
| Commerzbank AG, Reg. S, FRN 6.5% Perpetual  | EUR      | 400,000                    | 392,097                | 0.13               |
| Commerzbank AG, Reg. S, FRN 7.875% 31/12/2164   | EUR      | 400,000                    | 404,252                | 0.13               |
| Infineon Technologies AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 2,400,000                  | 2,366,728              | 0.76               |
| ONE Hotels GmbH, Reg. S 7.75% 02/04/2031  | EUR      | 468,000                    | 487,974                | 0.16               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 953,000                    | 889,461                | 0.29               |
| WEPA Hygieneprodukte GmbH, Reg. S 5.625% 15/01/2031   | EUR      | 344,000                    | 347,160                | 0.11               |
|   |          |                            | <u>10,491,940</u>      | <u>3.38</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 1,486,000                  | 1,604,754              | 0.52               |
| Alpha Services and Holdings SA, Reg. S, FRN 6% 13/09/2034   | EUR      | 821,000                    | 823,348                | 0.27               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 1,200,000                  | 1,223,268              | 0.39               |
| Eurobank SA, Reg. S, FRN 5.875% 28/11/2029  | EUR      | 770,000                    | 810,611                | 0.26               |
| Eurobank SA, Reg. S, FRN 4.875% 30/04/2031  | EUR      | 990,000                    | 993,587                | 0.32               |
|   |          |                            | <u>5,455,568</u>       | <u>1.76</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 6.536% 27/07/2032   | USD      | 857,000                    | 838,209                | 0.27               |
|   |          |                            | <u>838,209</u>         | <u>0.27</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 6.25% Perpetual  | EUR      | 401,000                    | 400,967                | 0.13               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 1,190,000                  | 1,280,462              | 0.41               |
|   |          |                            | <u>1,681,429</u>       | <u>0.54</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Banca Monte dei Paschi di Siena SpA, Reg. S 1.875% 09/01/2026   | EUR      | 1,340,000                  | 1,283,469              | 0.41               |
| Banca Monte dei Paschi di Siena SpA, Reg. S, FRN 4.75% 15/03/2029   | EUR      | 880,000                    | 881,611                | 0.28               |
| Banco BPM SpA, Reg. S 6% 13/09/2026   | EUR      | 1,689,000                  | 1,760,282              | 0.57               |
| Banco BPM SpA, Reg. S, FRN 6% 21/01/2028  | EUR      | 1,167,000                  | 1,220,593              | 0.39               |
| BPER Banca SpA, Reg. S, FRN 6.125% 01/02/2028   | EUR      | 693,000                    | 729,048                | 0.24               |
| BPER Banca SpA, Reg. S, FRN 5.75% 11/09/2029  | EUR      | 600,000                    | 631,533                | 0.20               |
| Flos B&b Italia SpA, Reg. S 10% 15/11/2028  | EUR      | 990,000                    | 1,052,771              | 0.34               |
| Intesa Sanpaolo SpA, Reg. S 3.928% 15/09/2026   | EUR      | 3,138,000                  | 3,127,210              | 1.01               |
| Intesa Sanpaolo SpA, Reg. S, FRN 6.375% Perpetual   | EUR      | 1,359,000                  | 1,326,617              | 0.43               |
| Intesa Sanpaolo Vita SpA, Reg. S 2.375% 22/12/2030  | EUR      | 547,000                    | 476,042                | 0.15               |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Pachelbel Bidco SpA, Reg. S 7.125% 17/05/2031   | EUR      | 2,139,000                  | 2,205,851              | 0.71               |
| Telecom Italia SpA 5.25% 17/03/2055   | EUR      | 100,000                    | 96,581                 | 0.03               |
| Telecom Italia SpA, Reg. S 1.625% 18/01/2029  | EUR      | 358,000                    | 310,494                | 0.10               |
| Telecom Italia SpA, Reg. S 1.625% 18/01/2029  | EUR      | 1,485,000                  | 1,297,942              | 0.42               |
| Terna - Rete Elettrica Nazionale, Reg. S, FRN 2.375% Perpetual  | EUR      | 3,210,000                  | 2,961,083              | 0.95               |
| UniCredit SpA, Reg. S, FRN 2.731% 15/01/2032  | EUR      | 1,621,000                  | 1,543,837              | 0.50               |
| UniCredit SpA, Reg. S, FRN 7.5% Perpetual   | EUR      | 401,000                    | 410,023                | 0.13               |
|   |          |                            | <u>21,314,987</u>      | <u>6.86</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Aramark International Finance Sarl, Reg. S 3.125% 01/04/2025  | EUR      | 1,095,000                  | 1,082,854              | 0.35               |
| ARD Finance SA, Reg. S 5% 30/06/2027  | EUR      | 710,000                    | 152,567                | 0.05               |
| Birkenstock Financing Sarl, Reg. S 5.25% 30/04/2029   | EUR      | 1,619,000                  | 1,631,491              | 0.52               |
| Consolidated Energy Finance SA, Reg. S 5% 15/10/2028  | EUR      | 649,000                    | 565,712                | 0.18               |
| Eurofins Scientific SE, Reg. S, FRN 6.75% Perpetual   | EUR      | 602,000                    | 606,564                | 0.20               |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 201,000                    | 176,378                | 0.06               |
| Motion Finco Sarl, Reg. S 7.375% 15/06/2030   | EUR      | 2,880,000                  | 2,996,321              | 0.96               |
| Telecom Italia Finance SA 7.75% 24/01/2033  | EUR      | 310,000                    | 364,848                | 0.12               |
|   |          |                            | <u>7,576,735</u>       | <u>2.44</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 2,541,775                  | 2,164,096              | 0.70               |
|   |          |                            | <u>2,164,096</u>       | <u>0.70</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Achmea BV, Reg. S, FRN 4.625% Perpetual   | EUR      | 2,500,000                  | 2,253,995              | 0.73               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 1,181,000                  | 1,332,464              | 0.43               |
| ASR Nederland NV, Reg. S, FRN 4.625% Perpetual  | EUR      | 650,000                    | 598,676                | 0.19               |
| de Volksbank NV, Reg. S, FRN 7% Perpetual   | EUR      | 2,200,000                  | 2,188,829              | 0.70               |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 2,542,000                  | 2,330,378              | 0.75               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 1,371,000                  | 1,734,008              | 0.56               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 470,000                    | 474,945                | 0.15               |
| Koninklijke KPN NV, Reg. S, FRN 6% Perpetual  | EUR      | 1,978,000                  | 2,067,222              | 0.67               |
| NN Group NV, Reg. S, FRN 6.375% Perpetual   | EUR      | 1,109,000                  | 1,109,167              | 0.36               |
| OI European Group BV, Reg. S 6.25% 15/05/2028   | EUR      | 558,000                    | 576,977                | 0.19               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 404,000                    | 380,304                | 0.12               |
| Q-Park Holding I BV, Reg. S 5.125% 01/03/2029   | EUR      | 2,000,000                  | 2,003,626              | 0.64               |
| Selecta Group BV, Reg. S 8% 01/04/2026  | EUR      | 1,600,000                  | 1,546,871              | 0.50               |
| Telefonica Europe BV, Reg. S, FRN 3.875% Perpetual  | EUR      | 1,600,000                  | 1,578,783              | 0.51               |
| Telefonica Europe BV, Reg. S, FRN 5.752% Perpetual  | EUR      | 800,000                    | 819,120                | 0.26               |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 400,000                    | 434,000                | 0.14               |
| Trivium Packaging Finance BV, 144A 8.5% 15/08/2027  | USD      | 402,000                    | 372,909                | 0.12               |
| Trivium Packaging Finance BV, Reg. S 3.75% 15/08/2026   | EUR      | 200,000                    | 195,582                | 0.06               |
|   |          |                            | <u>21,997,856</u>      | <u>7.08</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 1,100,000                  | 1,165,263              | 0.37               |
|   |          |                            | <u>1,165,263</u>       | <u>0.37</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 5.943% 23/04/2083  | EUR      | 200,000                    | 208,246                | 0.07               |
|   |          |                            | <u>208,246</u>         | <u>0.07</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 1,720,000                  | 1,788,542              | 0.57               |
|   |          |                            | <u>1,788,542</u>       | <u>0.57</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.5% Perpetual  | USD      | 400,000                    | 371,710                | 0.12               |
| Banco de Sabadell SA, Reg. S, FRN 2% 17/01/2030   | EUR      | 1,200,000                  | 1,177,446              | 0.38               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 1,400,000                  | 1,344,000              | 0.43               |
| Banco de Sabadell SA, Reg. S, FRN 5.125% 27/06/2034   | EUR      | 800,000                    | 804,415                | 0.26               |
| Banco de Sabadell SA, Reg. S, FRN 9.375% Perpetual  | EUR      | 400,000                    | 441,252                | 0.14               |
| Banco Santander SA, Reg. S, FRN 7% 31/12/2164   | EUR      | 1,800,000                  | 1,806,699              | 0.58               |
| Bankinter SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 200,000                    | 200,000                | 0.07               |
| Bankinter SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 200,000                    | 205,481                | 0.07               |
| CaixaBank SA, Reg. S, FRN 6.875% 25/10/2033   | GBP      | 600,000                    | 721,791                | 0.23               |
| CaixaBank SA, Reg. S, FRN 7.5% 31/12/2164   | EUR      | 1,200,000                  | 1,248,461              | 0.40               |
| Cellnex Finance Co. SA, Reg. S 0.75% 15/11/2026   | EUR      | 800,000                    | 748,239                | 0.24               |
| Cellnex Finance Co. SA, Reg. S 1.25% 15/01/2029   | EUR      | 800,000                    | 717,720                | 0.23               |
| Cellnex Finance Co. SA, Reg. S 2% 15/02/2033  | EUR      | 1,000,000                  | 848,013                | 0.27               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 200,000                    | 175,231                | 0.06               |
| Grifols SA, Reg. S 2.25% 15/11/2027   | EUR      | 1,140,000                  | 1,020,179              | 0.33               |
| Grifols SA, Reg. S 3.875% 15/10/2028  | EUR      | 1,070,000                  | 877,191                | 0.28               |
| Minor Hotels Europe & Americas SA, Reg. S 4% 02/07/2026   | EUR      | 1,137,000                  | 1,130,340              | 0.36               |
|   |          |                            | <u>13,838,168</u>      | <u>4.45</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, Reg. S 3% 01/09/2029  | EUR      | 1,630,000                  | 1,316,225              | 0.42               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 440,000                    | 364,508                | 0.12               |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 2,659,000                  | 2,202,322              | 0.71               |
| Canpack SA, 144A 3.125% 01/11/2025  | USD      | 401,000                    | 358,877                | 0.11               |
|   |          |                            | <u>4,241,932</u>       | <u>1.36</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Dometic Group AB, Reg. S 2% 29/09/2028  | EUR      | 139,000                    | 125,540                | 0.04               |
| Swedbank AB, Reg. S, FRN 7.75% 31/12/2164   | USD      | 1,600,000                  | 1,490,180              | 0.48               |
|   |          |                            | <u>1,615,720</u>       | <u>0.52</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Aviva plc, Reg. S, FRN 6.875% Perpetual   | GBP      | 1,191,000                  | 1,331,730              | 0.43               |
| British Telecommunications plc, Reg. S, FRN 5.125% 03/10/2054   | EUR      | 920,000                    | 923,450                | 0.30               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 2,348,000                  | 2,943,266              | 0.95               |
| Iceland Bondco plc, Reg. S 10.875% 15/12/2027   | GBP      | 100,000                    | 122,746                | 0.04               |
| Iceland Bondco plc, Reg. S 4.375% 15/05/2028  | GBP      | 200,000                    | 196,567                | 0.06               |
| NatWest Group plc, Reg. S, FRN 7.416% 06/06/2033  | GBP      | 504,000                    | 616,180                | 0.20               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 1,338,000                  | 1,231,460              | 0.40               |
| Thames Water Utilities Finance plc, Reg. S 4.375% 18/01/2031  | EUR      | 1,360,000                  | 1,170,026              | 0.38               |
| Thames Water Utilities Finance plc, Reg. S 7.125% 30/04/2031  | GBP      | 100,000                    | 104,269                | 0.03               |
| Thames Water Utilities Finance plc, Reg. S 8.25% 25/04/2040   | GBP      | 100,000                    | 112,208                | 0.04               |
| Travis Perkins plc, Reg. S 3.75% 17/02/2026   | GBP      | 950,000                    | 1,063,970              | 0.34               |
| Virgin Media Secured Finance plc, Reg. S 4.25% 15/01/2030   | GBP      | 590,000                    | 591,589                | 0.19               |
| Vmed O2 UK Financing I plc, Reg. S 4.25% 31/01/2031   | USD      | 1,706,000                  | 1,323,616              | 0.42               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 1,428,000                  | 1,390,195              | 0.45               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 369,000                    | 427,952                | 0.14               |
| Vodafone Group plc, Reg. S, FRN 6.25% 03/10/2078  | USD      | 2,782,000                  | 2,591,747              | 0.83               |
|   |          |                            | <u>16,140,971</u>      | <u>5.20</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| B&G Foods, Inc. 5.25% 01/04/2025  | USD      | 580,000                    | 536,190                | 0.17               |
| B&G Foods, Inc. 5.25% 15/09/2027  | USD      | 824,000                    | 713,164                | 0.23               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 1,507,000                  | 1,195,481              | 0.38               |
| Bath & Body Works, Inc. 5.25% 01/02/2028  | USD      | 2,600,000                  | 2,357,762              | 0.76               |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 1,472,000                  | 1,425,378              | 0.46               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 872,000                    | 844,250                | 0.27               |
| Belden, Inc., Reg. S 3.375% 15/07/2031  | EUR      | 1,580,000                  | 1,444,697              | 0.46               |
| Catalent Pharma Solutions, Inc., Reg. S 2.375% 01/03/2028   | EUR      | 2,229,000                  | 2,134,770              | 0.69               |
| EMRLD Borrower LP, Reg. S 6.375% 15/12/2030   | EUR      | 1,500,000                  | 1,552,770              | 0.50               |
| Encompass Health Corp. 4.5% 01/02/2028  | USD      | 1,935,000                  | 1,718,069              | 0.55               |
| Encompass Health Corp. 4.75% 01/02/2030   | USD      | 501,000                    | 437,275                | 0.14               |
| Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029   | EUR      | 1,258,000                  | 1,166,249              | 0.38               |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| HCA, Inc. 3.5% 01/09/2030   | USD      | 1,606,000                  | 1,351,730              | 0.44               |
| HCA, Inc. 7.5% 15/11/2095   | USD      | 817,000                    | 818,358                | 0.26               |
| Hilton Worldwide Finance LLC 4.875% 01/04/2027  | USD      | 719,000                    | 658,813                | 0.21               |
| IQVIA, Inc., Reg. S 2.875% 15/06/2028   | EUR      | 1,669,000                  | 1,572,128              | 0.51               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 2,611,000                  | 2,363,531              | 0.76               |
| Levi Strauss & Co. 3.375% 15/03/2027  | EUR      | 100,000                    | 97,653                 | 0.03               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 1,975,000                  | 1,983,324              | 0.64               |
| Netflix, Inc. 4.625% 15/05/2029   | EUR      | 954,000                    | 997,170                | 0.32               |
| Olympus Water US Holding Corp., Reg. S 3.875% 01/10/2028  | EUR      | 397,000                    | 371,491                | 0.12               |
| Olympus Water US Holding Corp., Reg. S 9.625% 15/11/2028  | EUR      | 1,044,000                  | 1,117,964              | 0.36               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 639,000                    | 600,546                | 0.19               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 131,000                    | 123,445                | 0.04               |
| RAY Financing LLC, Reg. S 6.5% 15/07/2031   | EUR      | 1,669,000                  | 1,675,359              | 0.54               |
| Service Corp. International 4.625% 15/12/2027   | USD      | 1,145,000                  | 1,035,106              | 0.33               |
| Service Corp. International 5.125% 01/06/2029   | USD      | 900,000                    | 817,296                | 0.26               |
| Service Corp. International 3.375% 15/08/2030   | USD      | 1,900,000                  | 1,545,309              | 0.50               |
| Silgan Holdings, Inc. 3.25% 15/03/2025  | EUR      | 803,000                    | 795,009                | 0.26               |
| Silgan Holdings, Inc. 2.25% 01/06/2028  | EUR      | 800,000                    | 730,598                | 0.24               |
| Suburban Propane Partners LP 5.875% 01/03/2027  | USD      | 978,000                    | 901,789                | 0.29               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 1,366,000                  | 1,234,348              | 0.40               |
| United Rentals North America, Inc. 4% 15/07/2030  | USD      | 744,000                    | 628,151                | 0.20               |
| VF Corp. 0.25% 25/02/2028   | EUR      | 130,000                    | 109,704                | 0.04               |
| VF Corp. 4.25% 07/03/2029   | EUR      | 1,800,000                  | 1,730,411              | 0.56               |
| Walgreens Boots Alliance, Inc. 3.6% 20/11/2025  | GBP      | 1,190,000                  | 1,354,810              | 0.44               |
| Walgreens Boots Alliance, Inc. 2.125% 20/11/2026  | EUR      | 1,600,000                  | 1,503,183              | 0.48               |
| WMG Acquisition Corp., Reg. S 2.25% 15/08/2031  | EUR      | 393,000                    | 342,126                | 0.11               |
|   |          |                            | <u>41,985,407</u>      | <u>13.52</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 428,000                    | 372,890                | 0.12               |
|   |          |                            | <u>372,890</u>         | <u>0.12</u>        |
| Total Bonds   |          |                            | <u>176,335,585</u>     | <u>56.76</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Italy</i>  |          |                            |                        |                    |
| Nexi SpA, Reg. S 0% 24/02/2028  | EUR      | 2,800,000                  | 2,386,968              | 0.77               |
|   |          |                            | <u>2,386,968</u>       | <u>0.77</u>        |
| Total Convertible Bonds   |          |                            | <u>2,386,968</u>       | <u>0.77</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>178,722,553</u>     | <u>57.53</u>       |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| Mineral Resources Ltd., 144A 9.25% 01/10/2028   | USD      | 484,000                    | 474,000                | 0.15               |
| Mineral Resources Ltd., 144A 8.5% 01/05/2030  | USD      | 171,000                    | 165,186                | 0.06               |
|   |          |                            | <u>639,186</u>         | <u>0.21</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 431,000                    | 404,326                | 0.13               |
|   |          |                            | <u>404,326</u>         | <u>0.13</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| GFL Environmental, Inc., 144A 3.5% 01/09/2028   | USD      | 1,849,000                  | 1,590,699              | 0.51               |
| Mattamy Group Corp., 144A 4.625% 01/03/2030   | USD      | 519,000                    | 446,514                | 0.15               |
| NOVA Chemicals Corp., 144A 8.5% 15/11/2028  | USD      | 1,000,000                  | 989,468                | 0.32               |
| NOVA Chemicals Corp., 144A 9% 15/02/2030  | USD      | 640,000                    | 631,061                | 0.20               |
|   |          |                            | <u>3,657,742</u>       | <u>1.18</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Seagate HDD Cayman 4.125% 15/01/2031  | USD      | 1,925,000                  | 1,593,920              | 0.51               |
|   |          |                            | <u>1,593,920</u>       | <u>0.51</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Stora Enso OYJ, 144A 7.25% 15/04/2036   | USD      | 116,000                    | 114,166                | 0.04               |
|   |          |                            | <u>114,166</u>         | <u>0.04</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Altice France SA, 144A 8.125% 01/02/2027  | USD      | 820,000                    | 573,841                | 0.19               |
| Altice France SA, 144A 5.5% 15/01/2028  | USD      | 453,000                    | 289,241                | 0.09               |
| Altice France SA, 144A 5.125% 15/01/2029  | USD      | 400,000                    | 243,235                | 0.08               |
| SNF Group SACA, 144A 3.375% 15/03/2030  | USD      | 551,000                    | 443,819                | 0.14               |
| Societe Generale SA, Reg. S, FRN 9.375% Perpetual   | USD      | 912,000                    | 863,249                | 0.28               |
|   |          |                            | <u>2,413,385</u>       | <u>0.78</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| James Hardie International Finance DAC, 144A 5% 15/01/2028                                | USD      | 401,000                    | 361,069                | 0.12               |
| Smurfit Kappa Treasury Funding DAC 7.5% 20/11/2025  | USD      | 1,611,000                  | 1,533,870              | 0.49               |
|   |          |                            | <u>1,894,939</u>       | <u>0.61</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| UniCredit SpA, FRN, 144A 7.296% 02/04/2034  | USD      | 1,000,000                  | 953,757                | 0.31               |
|   |          |                            | <u>953,757</u>         | <u>0.31</u>        |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| 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>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028   | USD      | 526,000                    | 502,789                | 0.16               |
|   |          |                            | <u>502,789</u>         | <u>0.16</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Telenet Finance Luxembourg Notes Sarl, 144A 5.5% 01/03/2028   | USD      | 1,600,000                  | 1,415,643              | 0.45               |
|   |          |                            | <u>1,415,643</u>       | <u>0.45</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Sunrise FinCo. I BV, 144A 4.875% 15/07/2031   | USD      | 1,805,000                  | 1,529,322              | 0.49               |
|   |          |                            | <u>1,529,322</u>       | <u>0.49</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Grifols SA, 144A 4.75% 15/10/2028   | USD      | 322,000                    | 259,118                | 0.08               |
|   |          |                            | <u>259,118</u>         | <u>0.08</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, 144A 3.25% 01/09/2028   | USD      | 766,000                    | 627,744                | 0.20               |
| Ardagh Packaging Finance plc, 144A 4.125% 15/08/2026  | USD      | 808,000                    | 654,448                | 0.21               |
| Canpack SA, 144A 3.875% 15/11/2029  | USD      | 2,743,000                  | 2,293,032              | 0.74               |
| Cascades, Inc., 144A 5.125% 15/01/2026  | USD      | 574,000                    | 527,354                | 0.17               |
|   |          |                            | <u>4,102,578</u>       | <u>1.32</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| ADT Security Corp. (The), 144A 4.875% 15/07/2032  | USD      | 1,790,000                  | 1,535,727              | 0.49               |
| Albertsons Cos., Inc., 144A 3.5% 15/03/2029   | USD      | 900,000                    | 754,812                | 0.24               |
| Amer Sports Co., 144A 6.75% 16/02/2031  | USD      | 98,000                     | 90,854                 | 0.03               |
| Aramark Services, Inc., 144A 5% 01/02/2028  | USD      | 164,000                    | 147,904                | 0.05               |
| Avient Corp., 144A 7.125% 01/08/2030  | USD      | 853,000                    | 809,994                | 0.26               |
| Axalta Coating Systems LLC, 144A 3.375% 15/02/2029  | USD      | 818,000                    | 684,521                | 0.22               |
| Berry Global, Inc., 144A 4.875% 15/07/2026  | USD      | 511,000                    | 468,062                | 0.15               |
| Boost Newco Borrower LLC, 144A 7.5% 15/01/2031  | USD      | 1,921,000                  | 1,869,263              | 0.60               |
| Brink's Co. (The), 144A 4.625% 15/10/2027   | USD      | 1,586,000                  | 1,418,733              | 0.46               |
| Brink's Co. (The), 144A 6.5% 15/06/2029   | USD      | 320,000                    | 302,178                | 0.10               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 1,440,000                  | 1,256,363              | 0.40               |
| CCO Holdings LLC, 144A 5.375% 01/06/2029  | USD      | 2,010,000                  | 1,705,950              | 0.55               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 4,495,000                  | 3,632,745              | 1.17               |
| CCO Holdings LLC, 144A 4.75% 01/02/2032   | USD      | 1,000,000                  | 764,095                | 0.25               |
| CCO Holdings LLC 4.5% 01/05/2032  | USD      | 1,170,000                  | 880,395                | 0.28               |
| Champions Financing, Inc., 144A 8.75% 15/02/2029  | USD      | 795,000                    | 760,437                | 0.25               |
| Charter Communications Operating LLC 6.484% 23/10/2045  | USD      | 2,213,000                  | 1,888,634              | 0.61               |
| Clydesdale Acquisition Holdings, Inc., 144A 6.625% 15/04/2029   | USD      | 676,000                    | 620,476                | 0.20               |



## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Clydesdale Acquisition Holdings, Inc., 144A 8.75% 15/04/2030  | USD      | 157,000                    | 143,260                | 0.05               |
| CommScope, Inc., 144A 6% 01/03/2026   | USD      | 274,000                    | 225,169                | 0.07               |
| CommScope, Inc., 144A 4.75% 01/09/2029  | USD      | 371,000                    | 239,961                | 0.08               |
| Crown Americas LLC 5.25% 01/04/2030   | USD      | 1,696,000                  | 1,530,200              | 0.49               |
| DaVita, Inc., 144A 3.75% 15/02/2031   | USD      | 1,550,000                  | 1,234,509              | 0.40               |
| DISH DBS Corp., 144A 5.75% 01/12/2028   | USD      | 993,000                    | 637,524                | 0.21               |
| Edgewell Personal Care Co., 144A 4.125% 01/04/2029  | USD      | 1,433,000                  | 1,229,728              | 0.40               |
| Endo Finance Holdings, Inc., 144A 8.5% 15/04/2031   | USD      | 200,000                    | 193,034                | 0.06               |
| Energizer Holdings, Inc., 144A 4.75% 15/06/2028   | USD      | 850,000                    | 742,729                | 0.24               |
| Energizer Holdings, Inc., 144A 4.375% 31/03/2029  | USD      | 1,200,000                  | 1,012,132              | 0.33               |
| Fortrea Holdings, Inc., 144A 7.5% 01/07/2030  | USD      | 1,839,000                  | 1,706,305              | 0.55               |
| Gartner, Inc., 144A 3.625% 15/06/2029   | USD      | 2,654,000                  | 2,267,123              | 0.73               |
| Glatfelter Corp., 144A 4.75% 15/11/2029   | USD      | 1,158,000                  | 893,949                | 0.29               |
| Graphic Packaging International LLC, 144A 3.5% 15/03/2028   | USD      | 798,000                    | 686,634                | 0.22               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 520,000                    | 435,594                | 0.14               |
| Hanesbrands, Inc., 144A 4.875% 15/05/2026   | USD      | 504,000                    | 459,969                | 0.15               |
| Hanesbrands, Inc., 144A 9% 15/02/2031   | USD      | 573,000                    | 560,247                | 0.18               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 772,000                    | 660,244                | 0.21               |
| Hologic, Inc., 144A 3.25% 15/02/2029  | USD      | 3,353,000                  | 2,807,277              | 0.90               |
| Imola Merger Corp., 144A 4.75% 15/05/2029   | USD      | 653,000                    | 569,972                | 0.18               |
| Ingevity Corp., 144A 3.875% 01/11/2028  | USD      | 1,270,000                  | 1,076,418              | 0.35               |
| Iron Mountain Information Management Services, Inc., REIT, 144A 5% 15/07/2032                         | USD      | 1,430,000                  | 1,219,592              | 0.39               |
| Iron Mountain, Inc., REIT, 144A 5.625% 15/07/2032   | USD      | 1,740,000                  | 1,536,998              | 0.49               |
| Kontoor Brands, Inc., 144A 4.125% 15/11/2029  | USD      | 2,483,000                  | 2,097,421              | 0.68               |
| Lamb Weston Holdings, Inc., 144A 4.875% 15/05/2028  | USD      | 572,000                    | 516,268                | 0.17               |
| Lamb Weston Holdings, Inc., 144A 4.375% 31/01/2032  | USD      | 352,000                    | 292,727                | 0.09               |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 678,000                    | 547,415                | 0.18               |
| Live Nation Entertainment, Inc., 144A 3.75% 15/01/2028  | USD      | 2,275,000                  | 1,978,203              | 0.64               |
| Mauser Packaging Solutions Holding Co., 144A 9.25% 15/04/2027   | USD      | 957,000                    | 893,860                | 0.29               |
| Mauser Packaging Solutions Holding Co., Reg. S 7.875% 15/04/2027                                      | USD      | 1,454,000                  | 1,386,130              | 0.45               |
| Mercer International, Inc., 144A 12.875% 01/10/2028   | USD      | 341,000                    | 342,531                | 0.11               |
| Mercer International, Inc. 5.5% 15/01/2026  | USD      | 1,316,000                  | 1,191,032              | 0.38               |
| Mercer International, Inc. 5.125% 01/02/2029  | USD      | 561,000                    | 460,854                | 0.15               |
| NCR Voyix Corp., 144A 5% 01/10/2028   | USD      | 450,000                    | 396,686                | 0.13               |
| NCR Voyix Corp., 144A 5.125% 15/04/2029   | USD      | 1,954,000                  | 1,716,355              | 0.55               |
| NCR Voyix Corp., 144A 5.25% 01/10/2030  | USD      | 2,356,000                  | 2,011,185              | 0.65               |
| Olympus Water US Holding Corp., 144A 7.125% 01/10/2027  | USD      | 865,000                    | 810,578                | 0.26               |
| Olympus Water US Holding Corp., 144A 9.75% 15/11/2028   | USD      | 827,000                    | 817,425                | 0.26               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 802,000                    | 695,002                | 0.22               |
| Organon & Co., 144A 6.75% 15/05/2034  | USD      | 807,000                    | 751,974                | 0.24               |
| Owens-Brockway Glass Container, Inc., 144A 6.625% 13/05/2027  | USD      | 745,000                    | 694,135                | 0.22               |
| Pactiv Evergreen Group Issuer, Inc., 144A 4% 15/10/2027   | USD      | 1,582,000                  | 1,383,091              | 0.45               |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Pike Corp., 144A 8.625% 31/01/2031  | USD      | 172,000                    | 169,896                | 0.05               |
| Post Holdings, Inc., 144A 5.625% 15/01/2028   | USD      | 826,000                    | 758,998                | 0.24               |
| Post Holdings, Inc., 144A 5.5% 15/12/2029   | USD      | 356,000                    | 320,222                | 0.10               |
| Post Holdings, Inc., 144A 6.25% 15/02/2032  | USD      | 670,000                    | 626,738                | 0.20               |
| Prime Security Services Borrower LLC, 144A 3.375% 31/08/2027  | USD      | 1,493,000                  | 1,289,690              | 0.42               |
| Primo Water Holdings, Inc., 144A 4.375% 30/04/2029  | USD      | 1,784,000                  | 1,532,154              | 0.49               |
| Sealed Air Corp., 144A 5% 15/04/2029  | USD      | 810,000                    | 720,141                | 0.23               |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 580,000                    | 557,777                | 0.18               |
| Silgan Holdings, Inc. 4.125% 01/02/2028   | USD      | 1,142,000                  | 1,005,221              | 0.32               |
| Sirius XM Radio, Inc., 144A 4% 15/07/2028   | USD      | 3,237,000                  | 2,728,619              | 0.88               |
| Sirius XM Radio, Inc., 144A 5.5% 01/07/2029   | USD      | 1,200,000                  | 1,051,961              | 0.34               |
| Sirius XM Radio, Inc., 144A 4.125% 01/07/2030   | USD      | 960,000                    | 765,172                | 0.25               |
| Sirius XM Radio, Inc., 144A 3.875% 01/09/2031   | USD      | 818,000                    | 622,977                | 0.20               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 1,967,000                  | 1,945,553              | 0.63               |
| SS&C Technologies, Inc., 144A 5.5% 30/09/2027   | USD      | 2,087,000                  | 1,918,368              | 0.62               |
| Star Parent, Inc., 144A 9% 01/10/2030   | USD      | 1,393,000                  | 1,365,976              | 0.44               |
| Taylor Morrison Communities, Inc., 144A 5.75% 15/01/2028  | USD      | 528,000                    | 488,365                | 0.16               |
| Tempur Sealy International, Inc., 144A 4% 15/04/2029  | USD      | 501,000                    | 422,149                | 0.14               |
| Tempur Sealy International, Inc., 144A 3.875% 15/10/2031  | USD      | 525,000                    | 414,014                | 0.13               |
| Tenet Healthcare Corp. 5.125% 01/11/2027  | USD      | 1,501,000                  | 1,370,505              | 0.44               |
| Tenet Healthcare Corp. 4.625% 15/06/2028  | USD      | 171,000                    | 151,770                | 0.05               |
| Time Warner Cable Enterprises LLC 8.375% 15/07/2033   | USD      | 669,000                    | 689,765                | 0.22               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 424,000                    | 290,207                | 0.09               |
| Tronox, Inc., 144A 4.625% 15/03/2029  | USD      | 905,000                    | 763,261                | 0.25               |
| Velocity Vehicle Group LLC, 144A 8% 01/06/2029  | USD      | 356,000                    | 341,309                | 0.11               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 683,000                    | 623,710                | 0.20               |
| WMG Acquisition Corp., 144A 3.75% 01/12/2029  | USD      | 1,885,000                  | 1,592,232              | 0.51               |
| WMG Acquisition Corp., 144A 3% 15/02/2031   | USD      | 2,014,000                  | 1,619,699              | 0.52               |
| Xerox Holdings Corp., 144A 5% 15/08/2025  | USD      | 351,000                    | 321,583                | 0.10               |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 705,000                    | 566,256                | 0.18               |
| Zebra Technologies Corp., 144A 6.5% 01/06/2032  | USD      | 278,000                    | 262,332                | 0.08               |
|   |          |                            | 87,939,203             | 28.31              |
| Total Bonds   |          |                            | 107,420,074            | 34.58              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 107,420,074            | 34.58              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., Reg. S, FRN 5.625% Perpetual  | EUR      | 1,190,000                  | 1,147,368              | 0.37               |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Bermuda (continued)</i>   |          |                            |                        |                    |
|  |          |                            | 1,147,368              | 0.37               |
| <i>Ireland</i>   |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033                | EUR      | 900,000                    | 965,026                | 0.31               |
|  |          |                            | 965,026                | 0.31               |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032                   | EUR      | 740,000                    | 730,124                | 0.24               |
|  |          |                            | 730,124                | 0.24               |
| <i>Spain</i>   |          |                            |                        |                    |
| CaixaBank SA, Reg. S, FRN 5.25% Perpetual                              | EUR      | 200,000                    | 194,500                | 0.06               |
|  |          |                            | 194,500                | 0.06               |
| Total Bonds  |          |                            | 3,037,018              | 0.98               |
| Total Other transferable securities and money market instruments       |          |                            | 3,037,018              | 0.98               |
| <b>Total Investments</b>   |          |                            | <b>289,179,645</b>     | <b>93.09</b>       |
| <b>Cash</b>  |          |                            | <b>20,127,997</b>      | <b>6.48</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>1,325,790</b>       | <b>0.43</b>        |
| <b>Total net assets</b>  |          |                            | <b>310,633,432</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds

As at 30 June 2024

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Commitment<br>USD | Unrealised<br>Gain/(Loss) |  | % of Net<br>Assets |
|---|------------------------|----------|-------------------|---------------------------|--|--------------------|
|   |                        |          |                   | EUR                       |  |                    |
| US 2 Year Note, 30/09/2024  | 169                    | USD      | –                 | 85,213                    |  | 0.03               |
| US 5 Year Note, 30/09/2024  | 488                    | USD      | –                 | 266,856                   |  | 0.09               |
| US 10 Year Note, 19/09/2024   | 111                    | USD      | –                 | 74,829                    |  | 0.02               |
| <b>Total Unrealised Gain on Financial Futures Contracts - Assets</b>      |                        |          |                   | <b>426,898</b>            |  | <b>0.14</b>        |
| Euro-Bobl, 06/09/2024   | (378)                  | EUR      |                   | (385,560)                 |  | (0.12)             |
| Euro-Bund, 06/09/2024   | (11)                   | EUR      |                   | (17,655)                  |  | (0.01)             |
| Euro-Schatz, 06/09/2024   | (28)                   | EUR      |                   | (12,460)                  |  | –                  |
| Long Gilt, 26/09/2024   | (45)                   | GBP      |                   | (22,634)                  |  | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts - Liabilities</b> |                        |          |                   | <b>(438,309)</b>          |  | <b>(0.14)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts - Liabilities</b>   |                        |          |                   | <b>(11,411)</b>           |  | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Climate Global High Yield Bonds As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 3,060,421        | USD           | 3,278,924   | 03/07/2024    | Barclays     | 1,150                      | –               |
| GBP   | 2,922,916        | EUR           | 3,423,673   | 03/07/2024    | Barclays     | 23,690                     | 0.01            |
| GBP   | 13,301           | USD           | 16,813      | 03/07/2024    | Barclays     | –                          | –               |
| USD   | 419,500          | EUR           | 387,455     | 03/07/2024    | Barclays     | 3,943                      | –               |
| USD   | 1,162            | EUR           | 1,082       | 03/07/2024    | BNP Paribas  | 3                          | –               |
| USD   | 4,231,686        | EUR           | 3,945,202   | 03/07/2024    | HSBC         | 3,006                      | –               |
| USD   | 74,171,849       | EUR           | 68,263,475  | 03/07/2024    | J.P. Morgan  | 939,659                    | 0.30            |
| USD   | 25,391,184       | GBP           | 19,938,591  | 03/07/2024    | Barclays     | 174,155                    | 0.06            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>1,145,606</b>           | <b>0.37</b>     |
| EUR   | 289,275          | GBP           | 246,582     | 03/07/2024    | J.P. Morgan  | (1,550)                    | –               |
| EUR   | 4,001,369        | USD           | 4,362,301   | 03/07/2024    | Barclays     | (68,704)                   | (0.02)          |
| EUR   | 110,116,063      | USD           | 119,428,327 | 03/07/2024    | Barclays     | (1,311,852)                | (0.42)          |
| EUR   | 539,888          | USD           | 588,121     | 03/07/2024    | BNP Paribas  | (8,836)                    | (0.01)          |
| EUR   | 6,494            | USD           | 7,080       | 03/07/2024    | J.P. Morgan  | (112)                      | –               |
| GBP   | 52,809           | EUR           | 62,554      | 03/07/2024    | J.P. Morgan  | (270)                      | –               |
| GBP   | 921,157          | EUR           | 1,089,704   | 03/07/2024    | Rabobank     | (3,268)                    | –               |
| GBP   | 8,966,746        | USD           | 11,396,285  | 03/07/2024    | BNP Paribas  | (57,244)                   | (0.02)          |
| GBP   | 327,491          | USD           | 418,823     | 03/07/2024    | HSBC         | (4,514)                    | –               |
| GBP   | 125,364          | USD           | 160,268     | 03/07/2024    | J.P. Morgan  | (1,675)                    | –               |
| USD   | 1,706,273        | EUR           | 1,596,817   | 03/07/2024    | J.P. Morgan  | (4,846)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,462,871)</b>         | <b>(0.47)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(317,265)</b>           | <b>(0.10)</b>   |

## Schedule of Investments (continued)

### Robeco High Income Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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 5.101%<br>03/02/2033                  | EUR      | 100,000                    | 102,698                | 1.03               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 150,000                    | 150,308                | 1.51               |
|   |          |                            | <u>253,006</u>         | <u>2.54</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 200,000                    | 166,765                | 1.67               |
| Suzano Austria GmbH 3.75% 15/01/2031  | USD      | 180,000                    | 146,284                | 1.47               |
|   |          |                            | <u>313,049</u>         | <u>3.14</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 100,000                    | 102,849                | 1.03               |
| Crelan SA, Reg. S, FRN 6% 28/02/2030  | EUR      | 100,000                    | 106,302                | 1.07               |
|   |          |                            | <u>209,151</u>         | <u>2.10</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.737% 08/03/2028   | EUR      | 100,000                    | 103,002                | 1.03               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 100,000                    | 89,947                 | 0.90               |
|   |          |                            | <u>192,949</u>         | <u>1.93</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Jyske Bank A/S, Reg. S, FRN 4.875% 10/11/2029   | EUR      | 150,000                    | 154,829                | 1.55               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 150,000                    | 151,167                | 1.52               |
| TDC Net A/S, Reg. S 5.618% 06/02/2030   | EUR      | 100,000                    | 102,579                | 1.03               |
|   |          |                            | <u>408,575</u>         | <u>4.10</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 4.875% 23/02/2034  | EUR      | 100,000                    | 103,181                | 1.03               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 200,000                    | 203,269                | 2.04               |
|   |          |                            | <u>306,450</u>         | <u>3.07</u>        |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 1.375% 07/10/2041   | EUR      | 150,000                    | 122,970                | 1.23               |
| BNP Paribas SA, Reg. S, FRN 4.375% 13/01/2029   | EUR      | 100,000                    | 101,727                | 1.02               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 100,000                    | 100,935                | 1.01               |
| Credit Agricole SA, Reg. S 4.375% 27/11/2033  | EUR      | 100,000                    | 103,307                | 1.04               |
| Electricite de France SA, Reg. S 2.625% Perpetual   | EUR      | 200,000                    | 180,094                | 1.81               |
| Engie SA, Reg. S, FRN 5.125% 31/12/2164   | EUR      | 100,000                    | 99,521                 | 1.00               |
| Forvia SE, Reg. S 2.375% 15/06/2029   | EUR      | 100,000                    | 89,769                 | 0.90               |
| RCI Banque SA, Reg. S 4.875% 14/06/2028   | EUR      | 50,000                     | 51,576                 | 0.52               |

## Schedule of Investments (continued)

### Robeco High Income Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, FRN 5.25% 06/09/2032   | EUR      | 100,000                    | 102,275                | 1.02               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 100,000                    | 98,010                 | 0.98               |
|   |          |                            | <u>1,050,184</u>       | <u>10.53</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Commerzbank AG, Reg. S, FRN 5.25% 25/03/2029  | EUR      | 100,000                    | 104,051                | 1.04               |
| Deutsche Bank AG, Reg. S, FRN 3.25% 24/05/2028  | EUR      | 100,000                    | 98,095                 | 0.98               |
| E.ON SE, Reg. S 3.375% 15/01/2031   | EUR      | 150,000                    | 148,387                | 1.49               |
| EnBW Energie Baden-Wuerttemberg AG, Reg. S, FRN 5.25%<br>23/01/2084                                       | EUR      | 100,000                    | 102,641                | 1.03               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S 1.25%<br>26/05/2041                                 | EUR      | 100,000                    | 83,381                 | 0.84               |
| Novelis Sheet Ingot GmbH, Reg. S 3.375% 15/04/2029  | EUR      | 100,000                    | 94,045                 | 0.94               |
| Vonovia SE, Reg. S 0.625% 24/03/2031  | EUR      | 200,000                    | 159,716                | 1.60               |
|   |          |                            | <u>790,316</u>         | <u>7.92</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 4.75% 12/06/2028  | EUR      | 150,000                    | 149,587                | 1.50               |
|   |          |                            | <u>149,587</u>         | <u>1.50</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 172,500                    | 129,767                | 1.30               |
|   |          |                            | <u>129,767</u>         | <u>1.30</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 5.75% 16/02/2029   | EUR      | 100,000                    | 106,373                | 1.07               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 100,000                    | 121,765                | 1.22               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 4.25% 10/07/2030  | EUR      | 175,000                    | 173,097                | 1.73               |
|   |          |                            | <u>401,235</u>         | <u>4.02</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA, Reg. S 5.399% 20/04/2033  | EUR      | 200,000                    | 210,614                | 2.11               |
| BPER Banca SpA, Reg. S, FRN 4.25% 20/02/2030  | EUR      | 100,000                    | 100,722                | 1.01               |
| Intesa Sanpaolo SpA, Reg. S 3.625% 16/10/2030   | EUR      | 100,000                    | 98,734                 | 0.99               |
| Telecom Italia SpA, Reg. S 1.625% 18/01/2029  | EUR      | 150,000                    | 130,095                | 1.30               |
| Terna - Rete Elettrica Nazionale, Reg. S, FRN 4.75% 31/12/2164  | EUR      | 150,000                    | 148,163                | 1.49               |
| UniCredit SpA, Reg. S, FRN 5.85% 15/11/2027   | EUR      | 150,000                    | 156,555                | 1.57               |
|   |          |                            | <u>844,883</u>         | <u>8.47</u>        |

## Schedule of Investments (continued)

### Robeco High Income Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 150,000                    | 149,588                | 1.50               |
|   |          |                            | <u>149,588</u>         | <u>1.50</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 173,500                    | 147,720                | 1.48               |
|   |          |                            | <u>147,720</u>         | <u>1.48</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 4.25% 21/02/2030   | EUR      | 100,000                    | 102,438                | 1.03               |
| Alliander NV, Reg. S, FRN 4.5% 31/12/2164   | EUR      | 175,000                    | 175,902                | 1.76               |
| ING Groep NV, Reg. S, FRN 4.125% 24/08/2033   | EUR      | 100,000                    | 99,204                 | 0.99               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% Perpetual  | EUR      | 150,000                    | 151,578                | 1.52               |
| NIBC Bank NV, Reg. S 0.25% 09/09/2026   | EUR      | 100,000                    | 92,473                 | 0.93               |
| NN Group NV, Reg. S, FRN 6% 03/11/2043  | EUR      | 130,000                    | 140,076                | 1.40               |
| OI European Group BV, Reg. S 6.25% 15/05/2028   | EUR      | 125,000                    | 129,251                | 1.30               |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 100,000                    | 108,500                | 1.09               |
| TenneT Holding BV, Reg. S, FRN 4.875% Perpetual   | EUR      | 150,000                    | 149,367                | 1.50               |
| Vesteda Finance BV, Reg. S 4% 07/05/2032  | EUR      | 190,000                    | 190,684                | 1.91               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 100,000                    | 112,992                | 1.13               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 100,000                    | 100,251                | 1.00               |
|   |          |                            | <u>1,552,716</u>       | <u>15.56</u>       |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 100,000                    | 105,933                | 1.06               |
|   |          |                            | <u>105,933</u>         | <u>1.06</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.75% 29/05/2054   | EUR      | 100,000                    | 99,368                 | 1.00               |
|   |          |                            | <u>99,368</u>          | <u>1.00</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 150,000                    | 155,977                | 1.56               |
| Romania Government Bond, Reg. S 5.625% 22/02/2036   | EUR      | 100,000                    | 97,490                 | 0.98               |
|   |          |                            | <u>253,467</u>         | <u>2.54</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 100,000                    | 102,543                | 1.03               |
|   |          |                            | <u>102,543</u>         | <u>1.03</u>        |



## Schedule of Investments (continued)

### Robeco High Income Green Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, Reg. S, FRN 6% Perpetual  | EUR      | 200,000                    | 198,987                | 1.99               |
| Banco de Sabadell SA, Reg. S, FRN 5% 07/06/2029   | EUR      | 100,000                    | 104,395                | 1.05               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 100,000                    | 90,760                 | 0.91               |
| CaixaBank SA, Reg. S, FRN 1.25% 18/06/2031  | EUR      | 100,000                    | 94,306                 | 0.94               |
| Iberdrola Finanzas SA, Reg. S, FRN 4.871% Perpetual   | EUR      | 100,000                    | 101,508                | 1.02               |
|   |          |                            | <u>589,956</u>         | <u>5.91</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Metal Packaging Finance USA LLC, Reg. S 2% 01/09/2028  | EUR      | 100,000                    | 86,989                 | 0.87               |
| European Investment Bank, Reg. S 2.75% 28/07/2028   | EUR      | 250,000                    | 248,692                | 2.49               |
|   |          |                            | <u>335,681</u>         | <u>3.36</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Telia Co. AB, Reg. S, FRN 2.75% 30/06/2083  | EUR      | 180,000                    | 168,124                | 1.69               |
|   |          |                            | <u>168,124</u>         | <u>1.69</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 150,000                    | 146,029                | 1.46               |
|   |          |                            | <u>146,029</u>         | <u>1.46</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Dana, Inc. 4.25% 01/09/2030   | USD      | 125,000                    | 101,753                | 1.02               |
| Ford Motor Co. 3.25% 12/02/2032   | USD      | 220,000                    | 169,837                | 1.70               |
|   |          |                            | <u>271,590</u>         | <u>2.72</u>        |
| Total Bonds   |          |                            | <u>8,971,867</u>       | <u>89.93</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>8,971,867</u>       | <u>89.93</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 6.125% 15/04/2032   | USD      | 160,000                    | 147,594                | 1.48               |
|   |          |                            | <u>147,594</u>         | <u>1.48</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy UP Ltd., Reg. S 6.7% 12/03/2042  | USD      | 200,000                    | 174,364                | 1.75               |
| ReNew Pvt Ltd., Reg. S 5.875% 05/03/2027  | USD      | 200,000                    | 180,738                | 1.81               |
|   |          |                            | <u>355,102</u>         | <u>3.56</u>        |

## Schedule of Investments (continued)

### Robeco High Income Green Bonds

As at 30 June 2024

| 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>Virgin Islands, British</i>  |          |                            |                        |                    |
| Star Energy Geothermal Wayang Windu Ltd., Reg. S 6.75%<br>24/04/2033                                  | USD      | 156,600                    | 146,664                | 1.47               |
|   |          |                            | 146,664                | 1.47               |
| Total Bonds   |          |                            | 649,360                | 6.51               |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 649,360                | 6.51               |
| <b>Total Investments</b>  |          |                            | <b>9,621,227</b>       | <b>96.44</b>       |
| <b>Cash</b>   |          |                            | <b>343,718</b>         | <b>3.45</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>11,200</b>          | <b>0.11</b>        |
| <b>Total net assets</b>   |          |                            | <b>9,976,145</b>       | <b>100.00</b>      |

### Robeco High Income Green Bonds

As at 30 June 2024

#### 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, 30/09/2024                                  | (1)                    | USD      | (190,554)                 | 80                               | –                  |
| US 5 Year Note, 30/09/2024                                  | (6)                    | USD      | (596,352)                 | 1,531                            | 0.02               |
| US 10 Year Note, 19/09/2024                                 | (3)                    | USD      | (307,470)                 | 1,808                            | 0.02               |
| US 10 Year Ultra Bond, 19/09/2024                           | (3)                    | USD      | (317,093)                 | 3,149                            | 0.03               |
| Euro-Bobl, 06/09/2024                                       | (5)                    | EUR      | (582,200)                 | 1,130                            | 0.01               |
| Long Gilt, 26/09/2024                                       | (1)                    | GBP      | (115,081)                 | 1,050                            | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>8,748</b>                     | <b>0.09</b>        |
| Euro-Bund, 06/09/2024                                       | 4                      | EUR      | 526,480                   | (2,630)                          | (0.03)             |
| Euro-Schatz, 06/09/2024                                     | 11                     | EUR      | 1,162,700                 | (660)                            | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(3,290)</b>                   | <b>(0.04)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>5,458</b>                     | <b>0.05</b>        |

## Schedule of Investments (continued)

### Robeco High Income Green Bonds

As at 30 June 2024

#### 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   | 283,430             | GBP              | 239,463     | 03/07/2024       | Citibank   | 1,002                            | 0.01               |
| EUR   | 598,898             | USD              | 639,981     | 03/07/2024       | BNP Paribas                                      | 1,788                            | 0.02               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |  | <b>2,790</b>                     | <b>0.03</b>        |
| EUR   | 793,478             | USD              | 850,642     | 03/07/2024       | Citibank<br>INTERNAL - LUX<br>MANILA TRADES      | (180)                            | –                  |
| GBP   | 253,800             | EUR              | 300,377     | 15/07/2024       | TEAM TRADENET<br>INTERNAL - LUX<br>MANILA TRADES | (1,188)                          | (0.01)             |
| USD   | 643,800             | EUR              | 600,885     | 15/07/2024       | TEAM TRADENET                                    | (555)                            | (0.01)             |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |  | <b>(1,923)</b>                   | <b>(0.02)</b>      |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |             |                  |  | <b>867</b>                       | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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% 20/02/2030   | EUR      | 4,477,000                  | 3,808,133              | 0.41               |
| Austria Government Bond, Reg. S, 144A 0.9% 20/02/2032   | EUR      | 18,606,000                 | 16,017,192             | 1.74               |
| Austria Government Bond, Reg. S, 144A 0.25% 20/10/2036  | EUR      | 5,621,000                  | 3,970,808              | 0.43               |
| Austria Government Bond, Reg. S, 144A 3.8% 26/01/2062   | EUR      | 85,000                     | 94,113                 | 0.01               |
|   |          |                            | <u>23,890,246</u>      | <u>2.59</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belgium Government Bond, Reg. S, 144A 0.35% 22/06/2032  | EUR      | 4,600,000                  | 3,745,752              | 0.41               |
| Belgium Government Bond, Reg. S, 144A 2.85% 22/10/2034  | EUR      | 8,000,000                  | 7,799,406              | 0.84               |
| Belgium Government Bond, Reg. S, 144A 2.75% 22/04/2039  | EUR      | 16,201,000                 | 15,072,838             | 1.63               |
| Belgium Government Bond, Reg. S, 144A 1.6% 22/06/2047   | EUR      | 3,172,000                  | 2,226,685              | 0.24               |
| Belgium Government Bond, Reg. S, 144A 3.3% 22/06/2054   | EUR      | 4,100,000                  | 3,859,903              | 0.42               |
| Belgium Government Bond, Reg. S, 144A 2.15% 22/06/2066  | EUR      | 700,000                    | 503,021                | 0.05               |
| Belgium Government Bond, Reg. S 4% 28/03/2032   | EUR      | 1,250,000                  | 1,336,331              | 0.15               |
|   |          |                            | <u>34,543,936</u>      | <u>3.74</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 0.5% 15/09/2028   | EUR      | 5,740,000                  | 5,204,726              | 0.56               |
| Finland Government Bond, Reg. S, 144A 1.5% 15/09/2032   | EUR      | 1,560,000                  | 1,393,369              | 0.15               |
| Finland Government Bond, Reg. S, 144A 3% 15/09/2033   | EUR      | 13,802,000                 | 13,762,355             | 1.49               |
| Finland Government Bond, Reg. S, 144A 2.75% 15/04/2038  | EUR      | 4,550,000                  | 4,302,917              | 0.47               |
| Finland Government Bond, Reg. S, 144A 0.5% 15/04/2043   | EUR      | 2,856,000                  | 1,762,436              | 0.19               |
|   |          |                            | <u>26,425,803</u>      | <u>2.86</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Agence Francaise de Developpement EPIC, Reg. S 2.875% 21/01/2030                              | EUR      | 4,200,000                  | 4,103,834              | 0.44               |
| Agence France Locale, Reg. S 3% 20/03/2030  | EUR      | 4,100,000                  | 4,010,672              | 0.43               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2028                                     | EUR      | 13,067,000                 | 11,996,964             | 1.30               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/11/2028                                     | EUR      | 20,000,000                 | 18,162,254             | 1.97               |
| France Government Bond OAT, Reg. S, 144A 2.75% 25/02/2029                                     | EUR      | 31,551,000                 | 31,157,401             | 3.37               |
| France Government Bond OAT, Reg. S, 144A 2.75% 25/02/2030                                     | EUR      | 23,176,000                 | 22,807,861             | 2.47               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2030  | EUR      | 3,557,000                  | 2,934,944              | 0.32               |
| France Government Bond OAT, Reg. S, 144A 1.5% 25/05/2031                                      | EUR      | 10,000,000                 | 9,041,073              | 0.98               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2031  | EUR      | 7,784,000                  | 6,212,954              | 0.67               |
| France Government Bond OAT, Reg. S, 144A 0% 25/05/2032  | EUR      | 2,337,000                  | 1,833,397              | 0.20               |
| France Government Bond OAT, Reg. S, 144A 3% 25/05/2033  | EUR      | 6,504,000                  | 6,403,177              | 0.69               |
| France Government Bond OAT, Reg. S, 144A 3.5% 25/11/2033                                      | EUR      | 4,408,000                  | 4,498,385              | 0.49               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2034                                     | EUR      | 10,155,000                 | 8,449,662              | 0.92               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036                                     | EUR      | 18,997,000                 | 15,093,605             | 1.64               |
| France Government Bond OAT, Reg. S, 144A 2.5% 25/05/2043                                      | EUR      | 5,210                      | 4,423                  | –                  |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044                                      | EUR      | 30,475,000                 | 17,270,058             | 1.87               |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, 144A 3% 25/06/2049  | EUR      | 13,189,478                 | 11,829,937             | 1.28               |
| France Government Bond OAT, Reg. S, 144A 3% 25/05/2054  | EUR      | 7,000,000                  | 6,094,115              | 0.66               |
| France Government Bond OAT, Reg. S, 144A 4% 25/04/2060  | EUR      | 1,153,000                  | 1,222,766              | 0.13               |
| France Government Bond OAT, Reg. S 1.25% 25/05/2038   | EUR      | 10,029,000                 | 7,595,522              | 0.82               |
| SNCF Reseau, Reg. S 0.875% 22/01/2029   | EUR      | 5,000,000                  | 4,485,020              | 0.49               |
|   |          |                            | <u>195,208,024</u>     | <u>21.14</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 2.1% 12/04/2029  | EUR      | 4,181,000                  | 4,111,796              | 0.45               |
| Bundesrepublik Deutschland, Reg. S 4.25% 04/07/2039   | EUR      | 679,000                    | 810,068                | 0.09               |
| Bundesrepublik Deutschland, Reg. S 4.75% 04/07/2040   | EUR      | 1,985,000                  | 2,514,703              | 0.27               |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2042   | EUR      | 12,366,000                 | 13,314,479             | 1.44               |
| Bundesrepublik Deutschland, Reg. S 1.25% 15/08/2048   | EUR      | 1,150,000                  | 861,144                | 0.09               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 3,170,000                  | 1,604,864              | 0.17               |
| Bundesrepublik Deutschland, Reg. S 1.8% 15/08/2053  | EUR      | 8,281,000                  | 6,838,937              | 0.74               |
| Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.1%<br>15/04/2026                                  | EUR      | 15,000,000                 | 18,473,457             | 2.00               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 3.125% 07/06/2030   | EUR      | 4,080,000                  | 4,135,580              | 0.45               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 2.75% 20/02/2031  | EUR      | 4,000,000                  | 3,967,597              | 0.43               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 2.75% 14/02/2033  | EUR      | 5,196,000                  | 5,133,918              | 0.56               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 2.625% 10/01/2034   | EUR      | 7,500,000                  | 7,286,780              | 0.79               |
| NRW Bank 0% 18/02/2030  | EUR      | 1,200,000                  | 1,016,705              | 0.11               |
| State of Lower Saxony 2.75% 17/02/2031  | EUR      | 2,960,000                  | 2,927,588              | 0.32               |
| State of North Rhine-Westphalia Germany, Reg. S 0.6% 04/06/2041   | EUR      | 2,160,000                  | 1,411,664              | 0.15               |
|   |          |                            | <u>74,409,280</u>      | <u>8.06</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Greece Government Bond, Reg. S, 144A 1.5% 18/06/2030  | EUR      | 6,000,000                  | 5,396,692              | 0.59               |
| Greece Government Bond, Reg. S, 144A 4.25% 15/06/2033   | EUR      | 10,568,000                 | 11,077,163             | 1.20               |
| Greece Government Bond, Reg. S, 144A 3.375% 15/06/2034  | EUR      | 10,500,000                 | 10,192,237             | 1.10               |
| Greece Government Bond, Reg. S, 144A 4.375% 18/07/2038  | EUR      | 1,500,000                  | 1,561,009              | 0.17               |
| Greece Government Bond, Reg. S, 144A 4.125% 15/06/2054  | EUR      | 8,500,000                  | 8,204,541              | 0.89               |
|   |          |                            | <u>36,431,642</u>      | <u>3.95</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| Hungary Government Bond, Reg. S 5.375% 12/09/2033   | EUR      | 7,333,000                  | 7,590,388              | 0.82               |
| Hungary Government Bond, Reg. S 1.75% 05/06/2035  | EUR      | 4,490,000                  | 3,394,160              | 0.37               |
|   |          |                            | <u>10,984,548</u>      | <u>1.19</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali del Tesoro, Reg. S 4.4% 01/05/2033   | EUR      | 8,851,000                  | 9,177,142              | 0.99               |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 3.5% 15/02/2031   | EUR      | 6,483,000                  | 6,399,185              | 0.69               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4% 30/10/2031   | EUR      | 21,438,000                 | 21,802,904             | 2.36               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4% 30/04/2035   | EUR      | 21,186,000                 | 21,096,172             | 2.29               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.25% 01/03/2038  | EUR      | 444,000                    | 397,473                | 0.04               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.1% 01/03/2040   | EUR      | 881,000                    | 757,666                | 0.08               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.45% 01/09/2043  | EUR      | 22,502,000                 | 22,445,746             | 2.43               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.45% 01/09/2050  | EUR      | 735,000                    | 511,156                | 0.06               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.5% 01/10/2053   | EUR      | 11,520,000                 | 11,409,422             | 1.24               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.5% 01/12/2032   | EUR      | 12,363,000                 | 11,179,457             | 1.21               |
|   |          |                            | <u>105,176,323</u>     | <u>11.39</u>       |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| European Financial Stability Facility, Reg. S 0.05% 17/10/2029  | EUR      | 2,500,000                  | 2,149,430              | 0.23               |
| State of the Grand-Duchy of Luxembourg, Reg. S 0% 13/11/2026  | EUR      | 4,611,000                  | 4,298,885              | 0.47               |
| State of the Grand-Duchy of Luxembourg, Reg. S 0% 14/09/2032  | EUR      | 1,527,000                  | 1,205,508              | 0.13               |
|   |          |                            | <u>7,653,823</u>       | <u>0.83</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 0.25% 12/01/2032  | EUR      | 4,600,000                  | 3,741,957              | 0.40               |
| BNG Bank NV, Reg. S 3% 11/01/2033   | EUR      | 4,160,000                  | 4,138,550              | 0.45               |
| BNG Bank NV, Reg. S 2.75% 11/01/2034  | EUR      | 10,000,000                 | 9,708,754              | 1.05               |
| Nederlandse Waterschapsbank NV, Reg. S 3% 20/04/2033  | EUR      | 5,405,000                  | 5,393,476              | 0.58               |
| Nederlandse Waterschapsbank NV, Reg. S 2.625% 10/01/2034  | EUR      | 3,999,000                  | 3,844,090              | 0.42               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2027  | EUR      | 7,211,000                  | 6,803,182              | 0.74               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2028  | EUR      | 18,750,000                 | 17,374,776             | 1.88               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/07/2032   | EUR      | 16,710,000                 | 14,030,767             | 1.52               |
| Netherlands Government Bond, Reg. S, 144A 2.5% 15/07/2033   | EUR      | 10,511,000                 | 10,279,086             | 1.11               |
| Netherlands Government Bond, Reg. S, 144A 2.5% 15/07/2034   | EUR      | 33,980,000                 | 33,040,292             | 3.58               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2038   | EUR      | 5,819,000                  | 3,932,296              | 0.43               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 47,153,000                 | 33,069,732             | 3.58               |
|   |          |                            | <u>145,356,958</u>     | <u>15.74</u>       |
| <i>Poland</i>   |          |                            |                        |                    |
| Poland Government Bond, Reg. S 3.625% 29/11/2030  | EUR      | 6,926,000                  | 7,016,177              | 0.76               |
|   |          |                            | <u>7,016,177</u>       | <u>0.76</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 2.875% 20/10/2034   | EUR      | 9,031,000                  | 8,747,295              | 0.95               |
|   |          |                            | <u>8,747,295</u>       | <u>0.95</u>        |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Romania</i>  |          |                            |                        |                    |
| Romania Government Bond, Reg. S 5.375% 22/03/2031   | EUR      | 3,158,000                  | 3,122,473              | 0.34               |
|   |          |                            | <u>3,122,473</u>       | <u>0.34</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovakia Government Bond, Reg. S 3.625% 08/06/2033  | EUR      | 2,610,000                  | 2,626,476              | 0.28               |
| Slovakia Government Bond, Reg. S 3.75% 06/03/2034   | EUR      | 4,600,000                  | 4,621,102              | 0.50               |
|   |          |                            | <u>7,247,578</u>       | <u>0.78</u>        |
| <i>Slovenia</i>   |          |                            |                        |                    |
| Slovenia Government Bond, Reg. S 3% 10/03/2034  | EUR      | 3,967,000                  | 3,852,493              | 0.42               |
|   |          |                            | <u>3,852,493</u>       | <u>0.42</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.4% 30/04/2028                                       | EUR      | 12,231,000                 | 11,526,245             | 1.25               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.6% 31/10/2029                                       | EUR      | 5,000,000                  | 4,406,494              | 0.48               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.45%<br>31/10/2034                                   | EUR      | 19,590,000                 | 19,643,037             | 2.13               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.85%<br>30/07/2035                                   | EUR      | 547,000                    | 467,488                | 0.05               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.85%<br>30/07/2037                                   | EUR      | 3,518,000                  | 2,519,243              | 0.27               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.9% 30/07/2039                                       | EUR      | 7,650,000                  | 7,808,671              | 0.84               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.2% 31/10/2040                                       | EUR      | 933,000                    | 644,502                | 0.07               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1% 30/07/2042   | EUR      | 11,000,000                 | 7,048,573              | 0.76               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1% 31/10/2050   | EUR      | 814,000                    | 432,667                | 0.05               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.9% 31/10/2052                                       | EUR      | 12,195,000                 | 8,006,044              | 0.87               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 4% 31/10/2054   | EUR      | 11,003,000                 | 10,972,291             | 1.19               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.45%<br>30/07/2066                                   | EUR      | 2,500,000                  | 2,217,338              | 0.24               |
| Spain Government Bond, Reg. S, 144A 1.25% 31/10/2030  | EUR      | 2,373,000                  | 2,123,953              | 0.23               |
| Spain Government Bond, Reg. S, 144A 3.15% 30/04/2033  | EUR      | 894,000                    | 884,852                | 0.10               |
| Spain Government Bond, Reg. S, 144A 3.25% 30/04/2034  | EUR      | 3,854,000                  | 3,813,882              | 0.41               |
|   |          |                            | <u>82,515,280</u>      | <u>8.94</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Council of Europe Development Bank, Reg. S 2.625% 11/01/2034  | EUR      | 8,510,000                  | 8,226,593              | 0.89               |
| European Investment Bank, Reg. S 2.75% 16/01/2034   | EUR      | 3,615,000                  | 3,524,685              | 0.38               |
| European Union, Reg. S 1% 06/07/2032  | EUR      | 1,782,000                  | 1,530,868              | 0.17               |
| European Union, Reg. S 2.75% 04/02/2033   | EUR      | 2,036,000                  | 1,990,129              | 0.21               |
| European Union, Reg. S 3.25% 04/07/2034   | EUR      | 5,000,000                  | 5,049,257              | 0.55               |
| European Union, Reg. S 3% 04/12/2034  | EUR      | 7,500,000                  | 7,395,016              | 0.80               |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 2.75% 04/12/2037   | EUR      | 5,000,000                  | 4,738,483              | 0.51               |
| European Union, Reg. S 0.45% 04/07/2041   | EUR      | 3,096,000                  | 1,932,700              | 0.21               |
| European Union, Reg. S 3.375% 04/11/2042  | EUR      | 7,650,000                  | 7,563,322              | 0.82               |
| European Union, Reg. S 1.25% 04/02/2043   | EUR      | 3,000,000                  | 2,110,529              | 0.23               |
| European Union, Reg. S 4% 04/04/2044  | EUR      | 5,000,000                  | 5,345,486              | 0.58               |
| European Union, Reg. S 0.45% 02/05/2046   | EUR      | 972,000                    | 544,254                | 0.06               |
| European Union, Reg. S 2.625% 04/02/2048  | EUR      | 9,100,000                  | 7,864,433              | 0.85               |
| European Union, Reg. S 3.25% 04/02/2050   | EUR      | 5,000,000                  | 4,791,716              | 0.52               |
| European Union, Reg. S 3% 04/03/2053  | EUR      | 7,500,000                  | 6,817,254              | 0.74               |
| European Union, Reg. S 3.375% 05/10/2054  | EUR      | 3,600,000                  | 3,478,961              | 0.38               |
|   |          |                            | <u>72,903,686</u>      | <u>7.90</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| UK Treasury, Reg. S 3.75% 22/10/2053  | GBP      | 5,722,000                  | 5,776,091              | 0.62               |
|   |          |                            | <u>5,776,091</u>       | <u>0.62</u>        |
| Total Bonds   |          |                            | <u>851,261,656</u>     | <u>92.20</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>851,261,656</u>     | <u>92.20</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| Agence Francaise de Developpement EPIC, Reg. S 0.125% 29/09/2031  | EUR      | 5,000,000                  | 3,962,098              | 0.43               |
| SFIL SA, Reg. S 0.05% 04/06/2029  | EUR      | 6,500,000                  | 5,547,401              | 0.60               |
|   |          |                            | <u>9,509,499</u>       | <u>1.03</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0.125% 09/01/2032   | EUR      | 5,000,000                  | 4,079,057              | 0.44               |
| NRW Bank 0% 15/10/2029  | EUR      | 4,700,000                  | 4,024,453              | 0.43               |
|   |          |                            | <u>8,103,510</u>       | <u>0.87</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 0.125% 19/04/2033   | EUR      | 4,170,000                  | 3,233,073              | 0.35               |
| Nederlandse Waterschapsbank NV, Reg. S 0% 08/09/2031  | EUR      | 5,800,000                  | 4,691,551              | 0.51               |
|   |          |                            | <u>7,924,624</u>       | <u>0.86</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| European Stability Mechanism, Reg. S 0.01% 04/03/2030   | EUR      | 5,000,000                  | 4,251,765              | 0.46               |
|   |          |                            | <u>4,251,765</u>       | <u>0.46</u>        |



## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued)      |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Supranational (continued)</i>  |          |                            |                        |                    |
| Total Bonds   |          |                            | 29,789,398             | 3.22               |
| Total Other transferable securities and money market instruments            |          |                            | 29,789,398             | 3.22               |
| Units of authorised UCITS or other collective investment undertakings       |          |                            |                        |                    |
| Collective Investment Schemes - UCITS                                       |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Robeco Customized Euro Government Bonds Fund - Z EUR <sup>†</sup>           | EUR      | 1,000,000                  | 10,150,969             | 1.10               |
|   |          |                            | 10,150,969             | 1.10               |
| Total Collective Investment Schemes - UCITS                                 |          |                            | 10,150,969             | 1.10               |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | 10,150,969             | 1.10               |
| <b>Total Investments</b>  |          |                            | <b>891,202,023</b>     | <b>96.52</b>       |
| <b>Cash</b>   |          |                            | <b>29,112,288</b>      | <b>3.15</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>2,990,829</b>       | <b>0.33</b>        |
| <b>Total net assets</b>   |          |                            | <b>923,305,140</b>     | <b>100.00</b>      |

<sup>†</sup>Related Party Fund.

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

#### 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, 06/09/2024                                       | 4,140                  | EUR      | 482,061,600               | 3,021,311                        | 0.33               |
| Euro-BTP, 06/09/2024  | (406)                  | EUR      | (46,807,740)              | 37,639                           | –                  |
| Euro-OAT, 06/09/2024  | (252)                  | EUR      | (31,026,240)              | 582,370                          | 0.06               |
| Euro-Schatz, 06/09/2024                                     | 3,079                  | EUR      | 325,450,300               | 1,198,934                        | 0.13               |
| Long Gilt, 26/09/2024                                       | 86                     | GBP      | 9,896,980                 | 44,136                           | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>4,884,390</b>                 | <b>0.53</b>        |
| Euro-Bund, 06/09/2024                                       | (1,937)                | EUR      | (254,947,940)             | (2,953,347)                      | (0.32)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (465)                  | EUR      | (60,561,600)              | (846,531)                        | (0.09)             |
| Short-Term Euro-BTP, 06/09/2024                             | (3)                    | EUR      | (315,030)                 | (60)                             | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(3,799,938)</b>               | <b>(0.41)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,084,452</b>                 | <b>0.12</b>        |

### Robeco Euro Government Bonds

As at 30 June 2024

#### 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   | 2,753,448           | GBP              | 2,319,585      | 03/07/2024       | Barclays         | 17,669                           | –                  |
| EUR   | 3,390,038           | HUF              | 1,326,204,349  | 03/07/2024       | Rabobank         | 32,211                           | –                  |
| EUR   | 4,996,363           | SEK              | 56,241,960     | 03/07/2024       | Barclays         | 41,131                           | 0.01               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |                |                  |                  | <b>91,011</b>                    | <b>0.01</b>        |
| CZK   | 16,554,339          | EUR              | 668,601        | 03/07/2024       | Citibank         | (7,649)                          | –                  |
| EUR   | 5,739,878           | GBP              | 4,897,661      | 03/07/2024       | J.P. Morgan      | (36,550)                         | (0.01)             |
| EUR   | 642,898             | SEK              | 7,334,845      | 03/07/2024       | Citibank         | (3,343)                          | –                  |
| HUF   | 1,388,967,649       | EUR              | 3,541,413      | 03/07/2024       | Barclays         | (24,675)                         | –                  |
| NOK   | 1,008,481           | EUR              | 88,615         | 03/07/2024       | HSBC             | (242)                            | –                  |
| PLN   | 1,185,987           | EUR              | 276,314        | 03/07/2024       | Barclays         | (1,062)                          | –                  |
| SEK   | 54,482,289          | EUR              | 4,827,775      | 03/07/2024       | Societe Generale | (27,579)                         | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |                |                  |                  | <b>(101,100)</b>                 | <b>(0.01)</b>      |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |                |                  |                  | <b>(10,089)</b>                  | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount Currency  | Counterparty | Security Description                                 | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|--------------|--|------------------|------------------------|--------------------|
| 97,000,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.891% | 17/06/2029       | 50,632                 | 0.01               |
| 57,000,000 EUR  | Barclays     | Pay fixed 2.848% Receive floating<br>EURIBOR 6 month | 28/06/2029       | 62,271                 | 0.01               |
| 1,831,000 EUR   | Barclays     | Pay fixed 2.364% Receive floating<br>EURIBOR 6 month | 09/01/2053       | 71,931                 | 0.01               |
| 5,400,000 EUR   | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 3.136% | 10/11/2033       | 136,743                | 0.01               |
| 4,200,000 EUR   | Barclays     | Pay fixed 2.391% Receive floating<br>EURIBOR 6 month | 16/02/2053       | 141,289                | 0.02               |
| 4,200,000 EUR   | Barclays     | Pay fixed 2.355% Receive floating<br>EURIBOR 6 month | 02/02/2053       | 171,429                | 0.02               |
| 57,000,000 EUR  | Barclays     | Pay fixed 2.806% Receive floating<br>EURIBOR 6 month | 27/06/2029       | 172,962                | 0.02               |
| 7,000,000 EUR   | Barclays     | Pay fixed 2.381% Receive floating<br>EURIBOR 6 month | 26/03/2054       | 220,467                | 0.02               |
| 28,000,000 GBP  | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 4.785%     | 22/09/2026       | 221,452                | 0.02               |
| 18,500,000 GBP  | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 5.31%      | 24/08/2026       | 362,247                | 0.04               |
| 7,500,000 EUR   | Barclays     | Pay fixed 2.297% Receive floating<br>EURIBOR 6 month | 21/12/2053       | 370,114                | 0.04               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |              |  |                  | <b>1,981,537</b>       | <b>0.22</b>        |
| 20,000,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 1.349% | 18/05/2027       | (930,787)              | (0.10)             |
| 20,000,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 1.362% | 27/05/2027       | (929,793)              | (0.10)             |
| 29,800,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.487% | 21/12/2033       | (826,585)              | (0.09)             |
| 34,900,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.493% | 21/12/2028       | (594,349)              | (0.07)             |
| 34,000,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.494% | 21/12/2028       | (577,895)              | (0.06)             |
| 4,300,000 EUR   | Barclays     | Pay fixed 3.193% Receive floating<br>EURIBOR 6 month | 06/10/2053       | (557,794)              | (0.06)             |
| 32,000,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.62%  | 06/10/2027       | (382,520)              | (0.04)             |
| 9,000,000 GBP   | Barclays     | Pay fixed 4.164% Receive floating<br>SONIA 1 day     | 22/09/2033       | (234,676)              | (0.03)             |
| 16,600,000 EUR  | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.666% | 02/12/2027       | (174,678)              | (0.02)             |
| 4,000,000 EUR   | Barclays     | Pay fixed 2.589% Receive floating<br>EURIBOR 6 month | 28/04/2053       | (25,846)               | –                  |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |              |  |                  | <b>(5,234,923)</b>     | <b>(0.57)</b>      |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|----------------------|------------------|------------------------|--------------------|
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |                      |                  | <b>(3,253,386)</b>     | <b>(0.35)</b>      |

#### Inflation Rate Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|--|------------------|------------------------|--------------------|
| 1,270,000  | EUR      | Barclays     | Pay floating HICPXT 1 month Receive<br>fixed 2.843 | 15/08/2053       | 155,772                | 0.02               |
| 1,300,000  | EUR      | Barclays     | Pay floating HICPXT 1 month Receive<br>fixed 2.603 | 15/05/2053       | 69,559                 | 0.01               |
| <b>Total Market Value on Inflation Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>225,331</b>         | <b>0.03</b>        |
| 28,000,000   | EUR      | Barclays     | Pay fixed 2.639 Receive floating<br>HICPXT 1 month | 15/10/2026       | (377,651)              | (0.04)             |
| 30,000,000   | EUR      | Barclays     | Pay fixed 2.064 Receive floating<br>HICPXT 1 month | 15/11/2026       | (61,432)               | (0.01)             |
| <b>Total Market Value on Inflation Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(439,083)</b>       | <b>(0.05)</b>      |
| <b>Net Market Value on Inflation Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(213,752)</b>       | <b>(0.02)</b>      |

### Robeco Euro Government Bonds

As at 30 June 2024

#### Option

| Quantity  | Security Description                | Currency | Counterparty | Global<br>Exposure<br>EUR | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|-------------------------------------|----------|--------------|---------------------------|------------------------|--------------------|
| 448   | Euro-Bund, Put, 130.000, 26/07/2024 | EUR      |              | – 5,824,000,000           | 170,240                | 0.02               |
| <b>Total Market value on Option Purchased Contracts</b> |                                     |          |              |                           | <b>170,240</b>         | <b>0.02</b>        |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S 0.75% 15/03/2029  | EUR      | 2,160,000                  | 1,877,736              | 0.15               |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 1,862,000                  | 1,997,485              | 0.16               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 4,960,000                  | 4,970,193              | 0.40               |
| Goodman Australia Finance Pty. Ltd., REIT, Reg. S 4.25% 03/05/2030                            | EUR      | 2,616,000                  | 2,644,072              | 0.21               |
| Macquarie Group Ltd., Reg. S 4.747% 23/01/2030  | EUR      | 2,550,000                  | 2,658,367              | 0.22               |
| National Australia Bank Ltd., Reg. S 2.125% 24/05/2028  | EUR      | 4,399,000                  | 4,206,685              | 0.34               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 3,920,000                  | 3,392,097              | 0.28               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 1,585,000                  | 1,449,216              | 0.12               |
| Toyota Finance Australia Ltd., Reg. S 3.386% 18/03/2030                                       | EUR      | 4,210,000                  | 4,176,760              | 0.34               |
| Transurban Finance Co. Pty. Ltd., Reg. S 3.713% 12/03/2032                                    | EUR      | 1,434,000                  | 1,428,643              | 0.12               |
|   |          |                            | <u>28,801,254</u>      | <u>2.34</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 1,200,000                  | 1,132,773              | 0.09               |
| Erste Group Bank AG, Reg. S, FRN 7% Perpetual   | EUR      | 6,400,000                  | 6,288,000              | 0.51               |
| OMV AG, Reg. S, FRN 2.5% Perpetual  | EUR      | 3,600,000                  | 3,439,830              | 0.28               |
| Raiffeisen Bank International AG, Reg. S 5.75% 27/01/2028                                     | EUR      | 1,700,000                  | 1,794,291              | 0.15               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 15/09/2028                                   | EUR      | 3,200,000                  | 3,324,222              | 0.27               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 5,300,000                  | 5,278,696              | 0.43               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.5% 31/05/2030                                 | EUR      | 1,900,000                  | 1,921,177              | 0.16               |
| Raiffeisen Bank International AG, Reg. S, FRN 7.375% 20/12/2032                               | EUR      | 1,600,000                  | 1,668,042              | 0.13               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 1,900,000                  | 1,584,263              | 0.13               |
|   |          |                            | <u>26,431,294</u>      | <u>2.15</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.45% 22/09/2031   | EUR      | 6,040,000                  | 6,025,500              | 0.49               |
| Argenta Spaarbank NV, Reg. S 1% 29/01/2027  | EUR      | 3,100,000                  | 2,866,021              | 0.23               |
| Argenta Spaarbank NV, Reg. S, FRN 1.375% 08/02/2029   | EUR      | 1,600,000                  | 1,450,800              | 0.12               |
| Belfius Bank SA 4.125% 12/09/2029   | EUR      | 4,800,000                  | 4,907,339              | 0.40               |
| Belfius Bank SA, Reg. S 0% 28/08/2026   | EUR      | 4,000,000                  | 3,705,159              | 0.30               |
| Elia Group SA/NV, Reg. S 3.875% 11/06/2031  | EUR      | 4,700,000                  | 4,689,868              | 0.38               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 1,100,000                  | 943,156                | 0.08               |
| Elia Transmission Belgium SA, Reg. S 3.625% 18/01/2033  | EUR      | 2,000,000                  | 1,995,515              | 0.16               |
| KBC Bank NV, Reg. S 3.75% 28/09/2026  | EUR      | 5,000,000                  | 5,045,402              | 0.41               |
| KBC Group NV, Reg. S, FRN 4.875% 25/04/2033   | EUR      | 2,400,000                  | 2,435,953              | 0.20               |
|   |          |                            | <u>34,064,713</u>      | <u>2.77</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The), Reg. S 0.01% 15/12/2027  | EUR      | 11,234,000                 | 10,061,063             | 0.82               |
|   |          |                            | <u>10,061,063</u>      | <u>0.82</u>        |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 3,200,000                  | 3,247,520              | 0.26               |
| Ceska sporitelna A/S, Reg. S, FRN 4.57% 03/07/2031  | EUR      | 2,500,000                  | 2,490,925              | 0.20               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 3,400,000                  | 3,391,500              | 0.28               |
|   |          |                            | <u>9,129,945</u>       | <u>0.74</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Carlsberg Breweries A/S, Reg. S 3.5% 26/11/2026   | EUR      | 5,760,000                  | 5,755,845              | 0.47               |
| Carlsberg Breweries A/S, Reg. S 4% 05/10/2028   | EUR      | 2,965,000                  | 3,011,428              | 0.25               |
| Carlsberg Breweries A/S, Reg. S 0.625% 09/03/2030   | EUR      | 6,000,000                  | 5,098,394              | 0.41               |
| Jyske Bank A/S, Reg. S, FRN 5% 26/10/2028   | EUR      | 4,250,000                  | 4,379,305              | 0.36               |
| Jyske Bank A/S, Reg. S, FRN 5.125% 01/05/2035   | EUR      | 2,234,000                  | 2,280,808              | 0.19               |
| Nykredit Realkredit A/S, Reg. S 0.25% 13/01/2026  | EUR      | 7,217,000                  | 6,847,517              | 0.56               |
| Nykredit Realkredit A/S, Reg. S 0.375% 17/01/2028   | EUR      | 7,385,000                  | 6,553,328              | 0.53               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 3,187,000                  | 3,211,790              | 0.26               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 2,470,000                  | 2,507,571              | 0.20               |
|   |          |                            | <u>39,645,986</u>      | <u>3.23</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Danske Mortgage Bank plc, Reg. S 0.01% 24/11/2026   | EUR      | 3,460,000                  | 3,205,606              | 0.26               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 6,980,000                  | 7,094,081              | 0.58               |
|   |          |                            | <u>10,299,687</u>      | <u>0.84</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 3,900,000                  | 3,873,660              | 0.32               |
| AXA SA, Reg. S, FRN 4.25% 10/03/2043  | EUR      | 4,610,000                  | 4,481,556              | 0.36               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 2,645,000                  | 2,705,622              | 0.22               |
| Banque Federative du Credit Mutuel SA, Reg. S 3.5% 15/05/2031   | EUR      | 5,500,000                  | 5,433,472              | 0.44               |
| BNP Paribas SA, Reg. S 3.625% 01/09/2029  | EUR      | 7,900,000                  | 7,829,704              | 0.64               |
| BNP Paribas SA, Reg. S 2.1% 07/04/2032  | EUR      | 3,100,000                  | 2,728,041              | 0.22               |
| BNP Paribas SA, Reg. S, FRN 2.75% 25/07/2028  | EUR      | 5,000,000                  | 4,844,194              | 0.39               |
| BNP Paribas SA, Reg. S, FRN 0.5% 01/09/2028   | EUR      | 3,500,000                  | 3,156,953              | 0.26               |
| BPCE SA, Reg. S 1% 01/04/2025   | EUR      | 5,800,000                  | 5,679,934              | 0.46               |
| BPCE SA, Reg. S 0.25% 15/01/2026  | EUR      | 9,200,000                  | 8,725,050              | 0.71               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 1,500,000                  | 1,514,025              | 0.12               |
| BPCE SFH SA, Reg. S 3.375% 13/03/2029   | EUR      | 5,300,000                  | 5,333,682              | 0.43               |
| Caisse Francaise de Financement Local, Reg. S 3.625% 17/01/2029   | EUR      | 3,100,000                  | 3,156,509              | 0.26               |
| Cie de Financement Foncier SA, Reg. S 2.375% 15/03/2030   | EUR      | 12,800,000                 | 12,264,102             | 1.00               |
| Cie de Saint-Gobain SA, Reg. S 3.375% 08/04/2030  | EUR      | 6,300,000                  | 6,215,484              | 0.51               |
| Credit Agricole SA, Reg. S 3.875% 20/04/2031  | EUR      | 5,000,000                  | 5,052,840              | 0.41               |
| Credit Agricole SA, Reg. S 4.375% 27/11/2033  | EUR      | 3,900,000                  | 4,028,988              | 0.33               |
| Credit Mutuel Home Loan SFH SA, Reg. S 3.125% 22/02/2033  | EUR      | 7,500,000                  | 7,434,836              | 0.60               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Danone SA, Reg. S 3.481% 03/05/2030   | EUR      | 7,400,000                  | 7,402,721              | 0.60               |
| Electricite de France SA, Reg. S 3.75% 05/06/2027   | EUR      | 2,000,000                  | 2,007,411              | 0.16               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 1,200,000                  | 1,046,220              | 0.09               |
| Engie SA, Reg. S 3.875% 06/03/2036  | EUR      | 2,800,000                  | 2,768,530              | 0.23               |
| Engie SA, Reg. S 4.25% 06/03/2044   | EUR      | 4,500,000                  | 4,362,626              | 0.35               |
| Orange SA, Reg. S, FRN 5.375% Perpetual   | EUR      | 5,000,000                  | 5,175,228              | 0.42               |
| RCI Banque SA, Reg. S 4.625% 02/10/2026   | EUR      | 3,205,000                  | 3,253,647              | 0.26               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 2,700,000                  | 2,696,923              | 0.22               |
| Societe Generale SA, Reg. S 0.125% 18/02/2028   | EUR      | 6,900,000                  | 6,071,421              | 0.49               |
| Societe Generale SA, Reg. S 4.25% 06/12/2030  | EUR      | 6,100,000                  | 6,095,186              | 0.50               |
| Societe Generale SA, Reg. S, FRN 0.5% 12/06/2029  | EUR      | 6,300,000                  | 5,494,287              | 0.45               |
| Societe Generale SFH SA, Reg. S 3.125% 24/02/2032   | EUR      | 7,600,000                  | 7,559,349              | 0.62               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 3,600,000                  | 3,528,355              | 0.29               |
|   |          |                            | 151,920,556            | 12.36              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S 1.375% 06/07/2032  | EUR      | 4,300,000                  | 3,476,608              | 0.28               |
| Bundesrepublik Deutschland, Reg. S 1% 15/08/2024  | EUR      | 30,523,000                 | 30,434,555             | 2.48               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2025  | EUR      | 12,361,000                 | 12,149,838             | 0.99               |
| Commerzbank AG, Reg. S, FRN 4.625% 17/01/2031   | EUR      | 1,100,000                  | 1,121,502              | 0.09               |
| Deutsche Bank AG, Reg. S, FRN 4.125% 04/04/2030   | EUR      | 3,500,000                  | 3,481,633              | 0.28               |
| Deutsche Bank AG, Reg. S, FRN 5% 05/09/2030   | EUR      | 2,100,000                  | 2,163,628              | 0.18               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 3,600,000                  | 3,646,377              | 0.30               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 1,600,000                  | 1,611,790              | 0.13               |
| Eurogrid GmbH, Reg. S 3.598% 01/02/2029   | EUR      | 2,700,000                  | 2,687,861              | 0.22               |
| Fresenius SE & Co. KGaA, Reg. S 5.125% 05/10/2030   | EUR      | 2,190,000                  | 2,335,792              | 0.19               |
| Volkswagen Bank GmbH, Reg. S 4.625% 03/05/2031  | EUR      | 1,600,000                  | 1,654,808              | 0.13               |
| Volkswagen Financial Services AG, Reg. S 3.875% 10/09/2030  | EUR      | 2,282,000                  | 2,282,654              | 0.19               |
| Volkswagen Leasing GmbH, Reg. S 4.625% 25/03/2029   | EUR      | 5,067,000                  | 5,226,911              | 0.43               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 1,300,000                  | 1,257,534              | 0.10               |
|   |          |                            | 73,531,491             | 5.99               |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 5% 12/05/2030  | EUR      | 5,184,000                  | 5,194,190              | 0.42               |
| National Bank of Greece SA, Reg. S, FRN 4.5% 29/01/2029   | EUR      | 5,539,000                  | 5,534,723              | 0.45               |
|   |          |                            | 10,728,913             | 0.87               |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 5.75% 16/02/2029   | EUR      | 4,050,000                  | 4,308,116              | 0.35               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 4,400,000                  | 4,263,893              | 0.35               |
| CCEP Finance Ireland DAC, Reg. S 0% 06/09/2025  | EUR      | 5,100,000                  | 4,884,726              | 0.40               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Linde plc, Reg. S 3.375% 12/06/2029   | EUR      | 7,100,000                  | 7,118,307              | 0.58               |
| Linde plc, Reg. S 3.375% 04/06/2030   | EUR      | 10,200,000                 | 10,209,282             | 0.83               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 3,690,000                  | 3,887,695              | 0.31               |
|   |          |                            | <u>34,672,019</u>      | <u>2.82</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028   | EUR      | 5,350,000                  | 4,923,269              | 0.40               |
| BPER Banca SpA, Reg. S, FRN 4.25% 20/02/2030  | EUR      | 3,088,000                  | 3,110,300              | 0.25               |
| Enel SpA, Reg. S, FRN 1.875% Perpetual  | EUR      | 7,580,000                  | 6,253,500              | 0.51               |
| Enel SpA, Reg. S, FRN 6.625% Perpetual  | EUR      | 929,000                    | 1,001,240              | 0.08               |
| Eni SpA, Reg. S 4.25% 19/05/2033  | EUR      | 4,305,000                  | 4,406,898              | 0.36               |
| Eni SpA, Reg. S 3.875% 15/01/2034   | EUR      | 2,620,000                  | 2,592,538              | 0.21               |
| Intesa Sanpaolo SpA, Reg. S 5.125% 29/08/2031   | EUR      | 3,612,000                  | 3,866,446              | 0.32               |
|   |          |                            | <u>26,154,191</u>      | <u>2.13</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 1.75%<br>12/03/2029                             | EUR      | 4,000,000                  | 3,524,381              | 0.29               |
| CNH Industrial Finance Europe SA, Reg. S 1.75% 12/09/2025   | EUR      | 430,000                    | 420,002                | 0.03               |
| CNH Industrial Finance Europe SA, Reg. S 1.875% 19/01/2026  | EUR      | 455,000                    | 442,452                | 0.04               |
| DH Europe Finance II SARL 0.75% 18/09/2031  | EUR      | 7,030,000                  | 5,821,650              | 0.47               |
| Eurofins Scientific SE, Reg. S 4% 06/07/2029  | EUR      | 2,440,000                  | 2,368,128              | 0.19               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 3,480,000                  | 3,480,894              | 0.28               |
| Eurofins Scientific SE, Reg. S 0.875% 19/05/2031  | EUR      | 5,287,000                  | 4,123,067              | 0.34               |
| John Deere Bank SA 3.3% 15/10/2029  | EUR      | 4,637,000                  | 4,621,565              | 0.38               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 5,678,000                  | 5,710,665              | 0.47               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 3,969,000                  | 3,741,338              | 0.30               |
| Nestle Finance International Ltd., Reg. S 1.125% 01/04/2026   | EUR      | 2,700,000                  | 2,603,768              | 0.21               |
| Nestle Finance International Ltd., Reg. S 3.5% 13/12/2027   | EUR      | 6,873,000                  | 6,944,797              | 0.57               |
|   |          |                            | <u>43,802,707</u>      | <u>3.57</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 5.125% 22/02/2033  | EUR      | 8,700,000                  | 8,875,316              | 0.72               |
| ABN AMRO Bank NV, Reg. S, FRN 6.875% Perpetual  | EUR      | 2,600,000                  | 2,633,313              | 0.21               |
| Achmea BV, Reg. S, FRN 6.75% 26/12/2043   | EUR      | 1,508,000                  | 1,649,411              | 0.13               |
| ASR Nederland NV, Reg. S 3.625% 12/12/2028  | EUR      | 2,659,000                  | 2,660,055              | 0.22               |
| Bayer Capital Corp. BV, Reg. S 1.5% 26/06/2026  | EUR      | 2,800,000                  | 2,679,267              | 0.22               |
| CNH Industrial NV, Reg. S 3.75% 11/06/2031  | EUR      | 7,940,000                  | 7,837,625              | 0.64               |
| Cooperatieve Rabobank UA, Reg. S 3.296% 22/11/2028  | EUR      | 8,000,000                  | 8,100,405              | 0.66               |
| de Volksbank NV, Reg. S 4.625% 23/11/2027   | EUR      | 9,100,000                  | 9,280,015              | 0.76               |
| de Volksbank NV, Reg. S, FRN 2.375% 04/05/2027  | EUR      | 2,500,000                  | 2,429,963              | 0.20               |



## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Digital Dutch Finco BV, REIT, Reg. S 1.25% 01/02/2031   | EUR      | 3,518,000                  | 2,928,478              | 0.24               |
| ING Groep NV, Reg. S, FRN 2.125% 23/05/2026   | EUR      | 5,600,000                  | 5,514,076              | 0.45               |
| ING Groep NV, Reg. S, FRN 4.5% 23/05/2029   | EUR      | 7,900,000                  | 8,087,287              | 0.66               |
| Koninklijke KPN NV, Reg. S 3.875% 03/07/2031  | EUR      | 7,300,000                  | 7,387,295              | 0.60               |
| Koninklijke KPN NV, Reg. S 3.875% 16/02/2036  | EUR      | 2,100,000                  | 2,072,524              | 0.17               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 1,840,000                  | 1,859,360              | 0.15               |
| Mondelez International Holdings Netherlands BV, Reg. S 0.375%<br>22/09/2029                               | EUR      | 2,310,000                  | 1,971,499              | 0.16               |
| Mondelez International Holdings Netherlands BV, Reg. S 0.875%<br>01/10/2031                               | EUR      | 3,160,000                  | 2,622,333              | 0.21               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 2,614,000                  | 2,536,804              | 0.21               |
| Nationale-Nederlanden Bank NV (The) Netherlands, Reg. S 3.625%<br>16/10/2026                              | EUR      | 6,900,000                  | 6,944,325              | 0.56               |
| Nederlandse Gasunie NV, Reg. S 3.875% 22/05/2033  | EUR      | 2,176,000                  | 2,225,759              | 0.18               |
| Nederlandse Gasunie NV, Reg. S 3.375% 11/07/2034  | EUR      | 2,350,000                  | 2,313,720              | 0.19               |
| NIBC Bank NV, Reg. S 1% 24/01/2060  | EUR      | 5,700,000                  | 5,271,835              | 0.43               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 10,390,000                 | 10,366,965             | 0.84               |
| RELX Finance BV, Reg. S 3.75% 12/06/2031  | EUR      | 3,817,000                  | 3,867,319              | 0.31               |
| RELX Finance BV, Reg. S 3.375% 20/03/2033   | EUR      | 3,712,000                  | 3,643,001              | 0.30               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 1,700,000                  | 1,740,810              | 0.14               |
| Sartorius Finance BV, Reg. S 4.5% 14/09/2032  | EUR      | 2,300,000                  | 2,363,091              | 0.19               |
| Shell International Finance BV, Reg. S 1.25% 11/11/2032   | EUR      | 1,819,000                  | 1,522,873              | 0.12               |
| Siemens Financieringsmaatschappij NV, Reg. S 3.375% 22/02/2037  | EUR      | 5,100,000                  | 4,973,422              | 0.40               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 8,154,000                  | 8,063,343              | 0.66               |
| TenneT Holding BV, FRN 4.625% Perpetual   | EUR      | 3,477,000                  | 3,455,670              | 0.28               |
| TenneT Holding BV, Reg. S 0.5% 09/06/2031   | EUR      | 800,000                    | 662,808                | 0.05               |
| TenneT Holding BV, Reg. S 0.125% 30/11/2032   | EUR      | 1,951,000                  | 1,505,615              | 0.12               |
| TenneT Holding BV, Reg. S 0.875% 16/06/2035   | EUR      | 1,150,000                  | 875,551                | 0.07               |
| TenneT Holding BV, Reg. S 2.75% 17/05/2042  | EUR      | 1,350,000                  | 1,173,668              | 0.10               |
| Vesteda Finance BV, Reg. S 2% 10/07/2026  | EUR      | 2,500,000                  | 2,412,470              | 0.20               |
| Vesteda Finance BV, Reg. S 4% 07/05/2032  | EUR      | 8,144,000                  | 8,173,303              | 0.67               |
| Volkswagen International Finance NV, Reg. S 4.375% 15/05/2030   | EUR      | 900,000                    | 923,860                | 0.08               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 3,900,000                  | 3,622,825              | 0.29               |
| Volkswagen International Finance NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 2,900,000                  | 2,670,224              | 0.22               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 1,200,000                  | 1,355,898              | 0.11               |
| Wolters Kluwer NV, Reg. S 3.75% 03/04/2031  | EUR      | 1,940,000                  | 1,965,046              | 0.16               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 7,700,000                  | 7,719,348              | 0.63               |
|   |          |                            | <u>170,937,775</u>     | <u>13.91</u>       |
| <i>New Zealand</i>  |          |                            |                        |                    |
| ANZ New Zealand Int'l Ltd., Reg. S 3.951% 17/07/2026  | EUR      | 2,440,000                  | 2,469,004              | 0.20               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>New Zealand (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 2,469,004              | 0.20               |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 4% 29/05/2032   | EUR      | 10,060,000                 | 10,005,529             | 0.81               |
| Equinor ASA, Reg. S 1.375% 22/05/2032   | EUR      | 1,670,000                  | 1,437,278              | 0.12               |
|   |          |                            | 11,442,807             | 0.93               |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp., Reg. S 5.75% 15/01/2030   | EUR      | 2,980,000                  | 3,075,788              | 0.25               |
|   |          |                            | 3,075,788              | 0.25               |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 7,900,000                  | 8,368,707              | 0.68               |
|   |          |                            | 8,368,707              | 0.68               |
| <i>Portugal</i>   |          |                            |                        |                    |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 3,300,000                  | 3,189,730              | 0.26               |
|   |          |                            | 3,189,730              | 0.26               |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 2,540,000                  | 2,641,219              | 0.22               |
|   |          |                            | 2,641,219              | 0.22               |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 3,540,000                  | 3,301,935              | 0.27               |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 634,000                    | 516,710                | 0.04               |
|   |          |                            | 3,818,645              | 0.31               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Korea Housing Finance Corp., Reg. S 4.082% 25/09/2027   | EUR      | 4,332,000                  | 4,423,752              | 0.36               |
| Korea Housing Finance Corp., Reg. S 3.124% 18/03/2029   | EUR      | 3,559,000                  | 3,533,375              | 0.29               |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 5,600,000                  | 5,532,632              | 0.45               |
|   |          |                            | 13,489,759             | 1.10               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 3.375% 20/09/2027  | EUR      | 5,400,000                  | 5,393,770              | 0.44               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 3.5% 26/03/2031  | EUR      | 4,000,000                  | 3,965,004              | 0.32               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 2,400,000                  | 2,417,420              | 0.20               |
| Banco de Sabadell SA, Reg. S, FRN 1.125% 11/03/2027   | EUR      | 500,000                    | 479,579                | 0.04               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Banco de Sabadell SA, Reg. S, FRN 4% 15/01/2030   | EUR      | 2,300,000                  | 2,320,036              | 0.19               |
| Banco de Sabadell SA, Reg. S, FRN 4.25% 13/09/2030  | EUR      | 2,300,000                  | 2,321,431              | 0.19               |
| Banco de Sabadell SA, Reg. S, FRN 5.125% 27/06/2034   | EUR      | 4,000,000                  | 4,022,076              | 0.33               |
| Banco Santander SA, Reg. S 1.375% 05/01/2026  | EUR      | 3,200,000                  | 3,094,730              | 0.25               |
| Banco Santander SA, Reg. S 0.3% 04/10/2026  | EUR      | 1,800,000                  | 1,676,798              | 0.14               |
| Banco Santander SA, Reg. S 0.2% 11/02/2028  | EUR      | 6,100,000                  | 5,416,758              | 0.44               |
| Banco Santander SA, Reg. S 4.875% 18/10/2031  | EUR      | 6,500,000                  | 6,866,012              | 0.56               |
| Banco Santander SA, Reg. S, FRN 5% 22/04/2034   | EUR      | 2,100,000                  | 2,133,745              | 0.17               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 4,400,000                  | 4,162,117              | 0.34               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 1,600,000                  | 1,551,716              | 0.13               |
| Cellnex Telecom SA, Reg. S 1.875% 26/06/2029  | EUR      | 1,300,000                  | 1,182,293              | 0.09               |
| EDP Servicios Financieros Espana SA, Reg. S 3.5% 16/07/2030   | EUR      | 3,655,000                  | 3,610,957              | 0.29               |
|   |          |                            | <u>50,614,442</u>      | <u>4.12</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S, FRN 4.205% 03/05/2027   | EUR      | 9,297,000                  | 9,299,178              | 0.76               |
| Svenska Handelsbanken AB, Reg. S 0.125% 03/11/2026  | EUR      | 5,000,000                  | 4,628,864              | 0.38               |
| Swedbank AB, Reg. S 1.3% 17/02/2027   | EUR      | 6,000,000                  | 5,648,036              | 0.46               |
| Swedbank AB, Reg. S 3.375% 29/05/2030   | EUR      | 3,460,000                  | 3,446,467              | 0.28               |
| Volvo Treasury AB, Reg. S 3.125% 08/09/2026   | EUR      | 4,791,000                  | 4,751,234              | 0.38               |
|   |          |                            | <u>27,773,779</u>      | <u>2.26</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS AG, Reg. S 5.5% 20/08/2026  | EUR      | 6,250,000                  | 6,488,372              | 0.53               |
| UBS AG, Reg. S 0.5% 31/03/2031  | EUR      | 5,000,000                  | 4,064,810              | 0.33               |
| UBS Group AG, Reg. S 3.25% 02/04/2026   | EUR      | 1,614,000                  | 1,604,482              | 0.13               |
| UBS Group AG, Reg. S, FRN 7.75% 01/03/2029  | EUR      | 10,100,000                 | 11,407,568             | 0.93               |
| UBS Group AG, Reg. S, FRN 4.375% 11/01/2031   | EUR      | 3,280,000                  | 3,352,030              | 0.27               |
|   |          |                            | <u>26,917,262</u>      | <u>2.19</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| First Abu Dhabi Bank PJSC, Reg. S 1.625% 07/04/2027   | EUR      | 3,752,000                  | 3,548,304              | 0.29               |
|   |          |                            | <u>3,548,304</u>       | <u>0.29</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 4.918% 08/08/2030   | EUR      | 2,990,000                  | 3,109,967              | 0.25               |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 4,470,000                  | 4,367,860              | 0.36               |
| British Telecommunications plc, Reg. S, FRN 4.25% 06/01/2033  | EUR      | 3,729,000                  | 3,833,300              | 0.31               |
| British Telecommunications plc, Reg. S, FRN 5.125% 03/10/2054   | EUR      | 1,650,000                  | 1,656,187              | 0.14               |
| Cadent Finance plc, Reg. S 4.25% 05/07/2029   | EUR      | 7,603,000                  | 7,756,205              | 0.63               |
| Cadent Finance plc, Reg. S 0.625% 19/03/2030  | EUR      | 4,390,000                  | 3,667,262              | 0.30               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Coca-Cola Europacific Partners plc, Reg. S 1.5% 08/11/2027  | EUR      | 1,573,000                  | 1,473,764              | 0.12               |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 3,718,000                  | 3,724,197              | 0.30               |
| Lloyds Banking Group plc, Reg. S, FRN 3.875% 14/05/2032   | EUR      | 2,928,000                  | 2,920,195              | 0.24               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 3,299,000                  | 3,321,074              | 0.27               |
| Nationwide Building Society, Reg. S 0.625% 25/03/2027   | EUR      | 14,100,000                 | 13,124,403             | 1.07               |
| Nationwide Building Society, Reg. S, FRN 4.015% 02/05/2027  | EUR      | 2,751,000                  | 2,753,445              | 0.22               |
| Nationwide Building Society, Reg. S, FRN 2% 25/07/2029  | EUR      | 2,000,000                  | 1,997,134              | 0.16               |
| Nationwide Building Society, Reg. S, FRN 4.375% 16/04/2034  | EUR      | 3,209,000                  | 3,201,439              | 0.26               |
| Santander UK Group Holdings plc, Reg. S, FRN 3.53% 25/08/2028   | EUR      | 3,370,000                  | 3,331,209              | 0.27               |
| Santander UK plc, Reg. S 0.05% 12/01/2027   | EUR      | 5,600,000                  | 5,153,848              | 0.42               |
| Santander UK plc, Reg. S 1.125% 12/03/2027  | EUR      | 10,307,000                 | 9,727,724              | 0.79               |
| SSE plc, Reg. S 2.875% 01/08/2029   | EUR      | 9,190,000                  | 8,880,969              | 0.72               |
| Standard Chartered plc, Reg. S, FRN 4.196% 04/03/2032   | EUR      | 4,820,000                  | 4,833,833              | 0.39               |
| Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026   | EUR      | 2,400,000                  | 2,280,814              | 0.19               |
| TSB Bank plc, Reg. S 3.319% 05/03/2029  | EUR      | 2,270,000                  | 2,274,328              | 0.19               |
| Vodafone Group plc, Reg. S 1.6% 29/07/2031  | EUR      | 1,000,000                  | 875,974                | 0.07               |
|   |          |                            | <u>94,265,131</u>      | <u>7.67</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| American International Group, Inc. 1.875% 21/06/2027  | EUR      | 456,000                    | 433,581                | 0.04               |
| American Tower Corp., REIT 0.45% 15/01/2027   | EUR      | 2,200,000                  | 2,030,743              | 0.16               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 4,647,000                  | 4,142,398              | 0.34               |
| American Tower Corp., REIT 4.1% 16/05/2034  | EUR      | 3,910,000                  | 3,876,699              | 0.32               |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 7,760,000                  | 7,868,309              | 0.64               |
| Berkshire Hathaway Finance Corp. 2% 18/03/2034  | EUR      | 4,310,000                  | 3,763,240              | 0.31               |
| Booking Holdings, Inc. 4.5% 15/11/2031  | EUR      | 4,205,000                  | 4,431,944              | 0.36               |
| Booking Holdings, Inc. 4.125% 12/05/2033  | EUR      | 5,393,000                  | 5,542,961              | 0.45               |
| Celanese US Holdings LLC 4.777% 19/07/2026  | EUR      | 1,220,000                  | 1,236,337              | 0.10               |
| Citigroup, Inc., Reg. S, FRN 3.713% 22/09/2028  | EUR      | 6,027,000                  | 6,044,103              | 0.49               |
| Coca-Cola Co. (The) 3.5% 14/05/2044   | EUR      | 3,891,000                  | 3,761,209              | 0.31               |
| Comcast Corp. 0.75% 20/02/2032  | EUR      | 3,000,000                  | 2,446,845              | 0.20               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 1,500,000                  | 1,427,866              | 0.12               |
| Digital Euro Finco LLC, REIT, Reg. S 1.125% 09/04/2028  | EUR      | 7,000,000                  | 6,313,749              | 0.51               |
| Duke Energy Corp. 3.75% 01/04/2031  | EUR      | 5,509,000                  | 5,433,392              | 0.44               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 2,630,000                  | 2,500,697              | 0.20               |
| General Mills, Inc. 3.907% 13/04/2029   | EUR      | 1,558,000                  | 1,578,448              | 0.13               |
| General Mills, Inc. 3.65% 23/10/2030  | EUR      | 3,450,000                  | 3,448,933              | 0.28               |
| IHG Finance LLC, Reg. S 4.375% 28/11/2029   | EUR      | 2,158,000                  | 2,209,936              | 0.18               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 11,690,000                 | 11,193,319             | 0.91               |
| Johnson & Johnson 3.2% 01/06/2032   | EUR      | 8,856,000                  | 8,851,072              | 0.72               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 2,310,000                  | 2,212,057              | 0.18               |
| Kellanova 3.75% 16/05/2034  | EUR      | 3,646,000                  | 3,601,120              | 0.29               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| McDonald's Corp., Reg. S 2.625% 11/06/2029  | EUR      | 3,700,000                  | 3,568,990              | 0.29               |
| McDonald's Corp., Reg. S 3.875% 20/02/2031  | EUR      | 4,730,000                  | 4,795,663              | 0.39               |
| McDonald's Corp., Reg. S 3% 31/05/2034  | EUR      | 6,441,000                  | 6,073,107              | 0.49               |
| McDonald's Corp., Reg. S 4.125% 28/11/2035  | EUR      | 1,150,000                  | 1,168,522              | 0.09               |
| Metropolitan Life Global Funding I, Reg. S 3.625% 26/03/2034  | EUR      | 7,530,000                  | 7,499,942              | 0.61               |
| National Grid North America, Inc., Reg. S 0.41% 20/01/2026  | EUR      | 4,595,000                  | 4,368,409              | 0.36               |
| National Grid North America, Inc., Reg. S 4.668% 12/09/2033   | EUR      | 4,304,000                  | 4,469,808              | 0.36               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 1,964,000                  | 1,972,277              | 0.16               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 10,470,000                 | 10,443,545             | 0.85               |
| New York Life Global Funding, Reg. S 3.45% 30/01/2031   | EUR      | 6,371,000                  | 6,372,439              | 0.52               |
| Procter & Gamble Co. (The) 3.25% 02/08/2031   | EUR      | 9,870,000                  | 9,889,598              | 0.80               |
| Thermo Fisher Scientific, Inc. 3.65% 21/11/2034   | EUR      | 5,660,000                  | 5,684,644              | 0.46               |
| T-Mobile USA, Inc. 3.7% 08/05/2032  | EUR      | 4,663,000                  | 4,670,776              | 0.38               |
| Toyota Motor Credit Corp., Reg. S 0.25% 16/07/2026  | EUR      | 5,598,000                  | 5,254,447              | 0.43               |
| Verizon Communications, Inc. 3.5% 28/06/2032  | EUR      | 8,030,000                  | 7,947,355              | 0.65               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 1,786,000                  | 1,787,154              | 0.15               |
| Warnermedia Holdings, Inc. 4.693% 17/05/2033  | EUR      | 9,841,000                  | 9,782,003              | 0.80               |
|   |          |                            | <u>190,097,637</u>     | <u>15.47</u>       |
| Total Bonds   |          |                            | <u>1,111,893,808</u>   | <u>90.49</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,111,893,808</u>   | <u>90.49</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| BPCE Home Loans FCT, Reg. S, FRN 'A' 4.565% 31/10/2055  | EUR      | 6,759,122                  | 6,787,032              | 0.55               |
| Cars Alliance Auto Leases France FCT, Reg. S, FRN 'A' 4.308%<br>21/10/2036                                | EUR      | 1,657,116                  | 1,658,648              | 0.14               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'A' 4.089%<br>18/03/2035                                  | EUR      | 10,005,338                 | 10,017,990             | 0.82               |
| FCT Noria, Reg. S, FRN 'A' 4.3% 25/10/2049  | EUR      | 1,371,518                  | 1,372,197              | 0.11               |
| Red & Black Auto Lease France 1, Reg. S, FRN 'A' 4.342% 27/10/2033  | EUR      | 1,022,832                  | 1,023,261              | 0.08               |
|   |          |                            | <u>20,859,128</u>      | <u>1.70</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| RED & Black Auto Germany 7 UG, Reg. S, FRN 'A' 4.299%<br>15/10/2029                                       | EUR      | 1,193,359                  | 1,194,633              | 0.10               |
| Red & Black Auto Germany 8 UG, Reg. S, FRN 'A' 4.299%<br>15/09/2030                                       | EUR      | 2,508,116                  | 2,514,497              | 0.20               |
|   |          |                            | <u>3,709,130</u>       | <u>0.30</u>        |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

| 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>   |          |                            |                             |                      |
| SC Germany SA Compartment Consumer, Reg. S, FRN 'A' 4.35%<br>15/09/2037                               | EUR      | 10,000,000                 | 10,037,357                  | 0.82                 |
| Silver Arrow SA Compartment 13, Reg. S, FRN 'A' 4.299% 15/03/2028                                     | EUR      | 363,160                    | 363,333                     | 0.03                 |
|   |          |                            | <u>10,400,690</u>           | <u>0.85</u>          |
| <i>Netherlands</i>  |          |                            |                             |                      |
| Globaldrive Auto Receivables BV, Reg. S, FRN 'A' 4.306% 20/02/2029                                    | EUR      | 593,423                    | 593,865                     | 0.05                 |
| Green Apple BV, Reg. S, FRN 'A' 4.588% 17/01/2060   | EUR      | 3,944,356                  | 3,979,537                   | 0.32                 |
| Green STORM BV, Reg. S, FRN 'A' 4.572% 22/02/2068   | EUR      | 3,100,000                  | 3,119,220                   | 0.25                 |
|   |          |                            | <u>7,692,622</u>            | <u>0.62</u>          |
| Total Bonds   |          |                            | <u>42,661,570</u>           | <u>3.47</u>          |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>42,661,570</u>           | <u>3.47</u>          |
| Other transferable securities and money market instruments  |          |                            |                             |                      |
| Bonds   |          |                            |                             |                      |
| <i>Austria</i>  |          |                            |                             |                      |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 1,500,000                  | 1,368,942                   | 0.11                 |
|   |          |                            | <u>1,368,942</u>            | <u>0.11</u>          |
| <i>Netherlands</i>  |          |                            |                             |                      |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 8,781,000                  | 8,663,811                   | 0.71                 |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 4,300,000                  | 3,953,566                   | 0.32                 |
|   |          |                            | <u>12,617,377</u>           | <u>1.03</u>          |
| Total Bonds   |          |                            | <u>13,986,319</u>           | <u>1.14</u>          |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>13,986,319</u>           | <u>1.14</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>1,168,541,697</u></b> | <b><u>95.10</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>44,704,881</u></b>    | <b><u>3.64</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>15,497,795</u></b>    | <b><u>1.26</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>1,228,744,373</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 8                      | USD      | 795,136                   | 4,375                            | –                  |
| Euro-Bund, 06/09/2024                                       | 281                    | EUR      | 36,985,220                | 287,407                          | 0.03               |
| Euro-buxl 30 Year Bond, 06/09/2024                          | 29                     | EUR      | 3,776,960                 | 39,030                           | –                  |
| Euro-Schatz, 06/09/2024                                     | 1,291                  | EUR      | 136,458,700               | 499,758                          | 0.04               |
| Long Gilt, 26/09/2024                                       | 3                      | GBP      | 345,244                   | 1,533                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>832,103</b>                   | <b>0.07</b>        |
| US 2 Year Note, 30/09/2024                                  | (4)                    | USD      | (762,217)                 | (2,012)                          | –                  |
| US 10 Year Note, 19/09/2024                                 | (5)                    | USD      | (512,451)                 | (3,139)                          | –                  |
| Euro-Bobl, 06/09/2024                                       | (310)                  | EUR      | (36,096,400)              | (61,480)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(66,631)</b>                  | <b>(0.01)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>765,472</b>                   | <b>0.06</b>        |

### Robeco Euro Credit Bonds

As at 30 June 2024

#### 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 |
|---|---------------------|------------------|----------------|------------------|--------------|----------------------------------|--------------------|
| CHF   | 279,061             | EUR              | 286,343        | 03/07/2024       | BNP Paribas  | 3,439                            | –                  |
| EUR   | 23,592              | CHF              | 22,660         | 03/07/2024       | HSBC         | 61                               | –                  |
| GBP   | 96,560              | EUR              | 113,165        | 03/07/2024       | J.P. Morgan  | 721                              | –                  |
| USD   | 20,202              | EUR              | 18,599         | 03/07/2024       | Rabobank     | 250                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |                |                  |              | <b>4,471</b>                     | <b>–</b>           |
| CHF   | 22,692              | EUR              | 23,623         | 02/07/2024       | HSBC         | (61)                             | –                  |
| CHF   | 844                 | EUR              | 877            | 03/07/2024       | Barclays     | –                                | –                  |
| EUR   | 604                 | CHF              | 588            | 03/07/2024       | J.P. Morgan  | (8)                              | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |                |                  |              | <b>(69)</b>                      | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |                |                  |              | <b>4,402</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                                 | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 7,901,000   | EUR      | Barclays     | Pay fixed 2.689% Receive floating<br>EURIBOR 6 month | 14/05/2044       | 97,760                 | –                  |
| 10,823,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 3.46%  | 25/10/2043       | 1,084,145              | 0.09               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>1,181,905</b>       | <b>0.09</b>        |
| 4,800,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.173% | 10/07/2039       | (394,014)              | (0.03)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(394,014)</b>       | <b>(0.03)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>        |          |              |  |                  | <b>787,891</b>         | <b>0.06</b>        |



## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S 0.75% 15/03/2029  | EUR      | 140,000                    | 121,705                | 0.06               |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 106,000                    | 113,713                | 0.06               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 255,000                    | 255,524                | 0.13               |
| Commonwealth Bank of Australia, Reg. S 0.875% 19/02/2029                                      | EUR      | 245,000                    | 219,975                | 0.11               |
| Goodman Australia Finance Pty. Ltd., REIT, Reg. S 4.25% 03/05/2030                            | EUR      | 110,000                    | 111,180                | 0.06               |
| Macquarie Group Ltd., Reg. S 4.747% 23/01/2030  | EUR      | 160,000                    | 166,799                | 0.09               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 160,000                    | 138,453                | 0.07               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 104,000                    | 95,091                 | 0.05               |
| Toyota Finance Australia Ltd., Reg. S 3.386% 18/03/2030                                       | EUR      | 222,000                    | 220,247                | 0.11               |
|   |          |                            | <u>1,442,687</u>       | <u>0.74</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 2.9% 20/02/2034   | EUR      | 1,750,000                  | 1,728,389              | 0.89               |
| Erste Group Bank AG, Reg. S 0.1% 15/01/2030   | EUR      | 800,000                    | 674,184                | 0.35               |
| Erste Group Bank AG, Reg. S 4% 07/06/2033   | EUR      | 100,000                    | 98,459                 | 0.05               |
| Erste Group Bank AG, Reg. S, FRN 7% Perpetual   | EUR      | 200,000                    | 196,500                | 0.10               |
| OMV AG, Reg. S, FRN 2.5% Perpetual  | EUR      | 200,000                    | 191,102                | 0.10               |
| Raiffeisen Bank International AG, Reg. S 5.75% 27/01/2028                                     | EUR      | 100,000                    | 105,546                | 0.05               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 15/09/2028                                   | EUR      | 300,000                    | 311,646                | 0.16               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 100,000                    | 99,598                 | 0.05               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.5% 31/05/2030                                 | EUR      | 100,000                    | 101,114                | 0.05               |
| Raiffeisen Bank International AG, Reg. S, FRN 7.375% 20/12/2032                               | EUR      | 100,000                    | 104,253                | 0.05               |
|   |          |                            | <u>3,610,791</u>       | <u>1.85</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.45% 22/09/2031   | EUR      | 323,000                    | 322,225                | 0.17               |
| Argenta Spaarbank NV, Reg. S 0.75% 03/03/2029   | EUR      | 1,500,000                  | 1,334,571              | 0.69               |
| Argenta Spaarbank NV, Reg. S, FRN 1.375% 08/02/2029   | EUR      | 500,000                    | 453,375                | 0.23               |
| Belfius Bank SA 4.125% 12/09/2029   | EUR      | 300,000                    | 306,709                | 0.16               |
| Belfius Bank SA, Reg. S 0% 28/08/2026   | EUR      | 300,000                    | 277,887                | 0.14               |
| Belfius Bank SA, Reg. S 3.625% 11/06/2030   | EUR      | 1,600,000                  | 1,601,067              | 0.82               |
| Belgium Government Bond, Reg. S, 144A 2.75% 22/04/2039  | EUR      | 1,161,000                  | 1,080,153              | 0.55               |
| Belgium Government Bond, Reg. S, 144A 3.45% 22/06/2043  | EUR      | 300,000                    | 298,777                | 0.15               |
| Belgium Government Bond, Reg. S, 144A 1.4% 22/06/2053   | EUR      | 1,802,000                  | 1,103,818              | 0.57               |
| Belgium Government Bond, Reg. S 4% 28/03/2032   | EUR      | 1,000,000                  | 1,069,065              | 0.55               |
| Elia Group SA/NV, Reg. S 3.875% 11/06/2031  | EUR      | 300,000                    | 299,353                | 0.15               |
| Elia Transmission Belgium SA, Reg. S 3.625% 18/01/2033  | EUR      | 100,000                    | 99,776                 | 0.05               |
| KBC Bank NV, Reg. S 3.75% 28/09/2026  | EUR      | 400,000                    | 403,632                | 0.21               |
| KBC Bank NV, Reg. S 0.75% 24/10/2027  | EUR      | 600,000                    | 553,860                | 0.28               |
|   |          |                            | <u>9,204,268</u>       | <u>4.72</u>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Canada</i>   |          |                            |                        |                    |
| Toronto-Dominion Bank (The), Reg. S 3.666% 08/09/2031   | EUR      | 2,500,000                  | 2,569,440              | 1.32               |
|   |          |                            | <u>2,569,440</u>       | <u>1.32</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 200,000                    | 202,970                | 0.11               |
| Ceska sporitelna A/S, Reg. S, FRN 4.57% 03/07/2031  | EUR      | 100,000                    | 99,637                 | 0.05               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 200,000                    | 199,500                | 0.10               |
|   |          |                            | <u>502,107</u>         | <u>0.26</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Carlsberg Breweries A/S, Reg. S 3.5% 26/11/2026   | EUR      | 310,000                    | 309,776                | 0.16               |
| Carlsberg Breweries A/S, Reg. S 4% 05/10/2028   | EUR      | 102,000                    | 103,597                | 0.05               |
| Carlsberg Breweries A/S, Reg. S 0.875% 01/07/2029   | EUR      | 574,000                    | 505,023                | 0.26               |
| Danske Bank A/S, Reg. S, FRN 2.25% 14/01/2028   | GBP      | 750,000                    | 816,599                | 0.42               |
| Jyske Bank A/S, Reg. S, FRN 5% 26/10/2028   | EUR      | 230,000                    | 236,998                | 0.12               |
| Jyske Bank A/S, Reg. S, FRN 5.125% 01/05/2035   | EUR      | 121,000                    | 123,535                | 0.06               |
| Nykredit Realkredit A/S, Reg. S 0.375% 17/01/2028   | EUR      | 679,000                    | 602,534                | 0.31               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 171,000                    | 172,330                | 0.09               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 130,000                    | 131,978                | 0.07               |
|   |          |                            | <u>3,002,370</u>       | <u>1.54</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 3% 15/09/2033   | EUR      | 960,000                    | 957,243                | 0.49               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 410,000                    | 416,701                | 0.22               |
|   |          |                            | <u>1,373,944</u>       | <u>0.71</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 200,000                    | 198,649                | 0.10               |
| Agence Francaise de Developpement EPIC, Reg. S 2.875% 21/01/2030  | EUR      | 1,400,000                  | 1,367,945              | 0.70               |
| Agence France Locale, Reg. S 3% 20/03/2030  | EUR      | 1,400,000                  | 1,369,498              | 0.70               |
| AXA SA, Reg. S, FRN 5.5% 11/07/2043   | EUR      | 158,000                    | 166,590                | 0.09               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 153,000                    | 156,507                | 0.08               |
| Banque Federative du Credit Mutuel SA, Reg. S 0.625% 03/11/2028   | EUR      | 600,000                    | 523,836                | 0.27               |
| Banque Federative du Credit Mutuel SA, Reg. S 4.125% 18/09/2030   | EUR      | 300,000                    | 307,891                | 0.16               |
| BNP Paribas SA, Reg. S 3.625% 01/09/2029  | EUR      | 500,000                    | 495,551                | 0.25               |
| BNP Paribas SA, Reg. S, FRN 2.75% 25/07/2028  | EUR      | 200,000                    | 193,768                | 0.10               |
| BNP Paribas SA, Reg. S, FRN 0.5% 01/09/2028   | EUR      | 200,000                    | 180,397                | 0.09               |
| BNP Paribas SA, Reg. S, FRN 4.375% 13/01/2029   | EUR      | 200,000                    | 203,454                | 0.10               |
| BPCE SA, Reg. S 4.5% 13/01/2033   | EUR      | 400,000                    | 413,558                | 0.21               |
| BPCE SA, Reg. S, FRN 4.625% 02/03/2030  | EUR      | 400,000                    | 410,678                | 0.21               |
| BPCE SFH SA, Reg. S 3.375% 13/03/2029   | EUR      | 200,000                    | 201,271                | 0.10               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Caisse de Refinancement de l'Habitat SA, Reg. S 2.875% 25/03/2031   | EUR      | 1,600,000                  | 1,569,859              | 0.81               |
| Caisse Francaise de Financement Local, Reg. S 0.01% 24/06/2030  | EUR      | 1,100,000                  | 910,937                | 0.47               |
| Caisse Francaise de Financement Local, Reg. S 3.5% 16/03/2032   | EUR      | 2,500,000                  | 2,541,546              | 1.30               |
| Cie de Saint-Gobain SA, Reg. S 3.375% 08/04/2030  | EUR      | 300,000                    | 295,975                | 0.15               |
| Credit Agricole SA, Reg. S 4.375% 27/11/2033  | EUR      | 200,000                    | 206,615                | 0.11               |
| Danone SA, Reg. S 3.481% 03/05/2030   | EUR      | 400,000                    | 400,147                | 0.21               |
| Electricite de France SA, Reg. S, FRN 4% Perpetual  | EUR      | 400,000                    | 399,882                | 0.21               |
| Electricite de France SA, Reg. S, FRN 5.375% Perpetual  | EUR      | 400,000                    | 399,104                | 0.20               |
| Engie SA, Reg. S 3.875% 06/03/2036  | EUR      | 100,000                    | 98,876                 | 0.05               |
| Engie SA, Reg. S 4.25% 11/01/2043   | EUR      | 500,000                    | 489,514                | 0.25               |
| France Government Bond OAT, Reg. S, 144A 2.75% 25/02/2030   | EUR      | 4,690,000                  | 4,615,502              | 2.37               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044  | EUR      | 3,750,000                  | 2,125,110              | 1.09               |
| France Government Bond OAT, Reg. S, 144A 3% 25/06/2049  | EUR      | 3,005,103                  | 2,695,344              | 1.38               |
| France Government Bond OAT, Reg. S, 144A 3% 25/05/2054  | EUR      | 2,200,000                  | 1,915,293              | 0.98               |
| France Government Bond OAT, Reg. S 1.25% 25/05/2038   | EUR      | 722,000                    | 546,811                | 0.28               |
| Orange SA, Reg. S, FRN 5.375% Perpetual   | EUR      | 200,000                    | 207,009                | 0.11               |
| RCI Banque SA, Reg. S 4.5% 06/04/2027   | EUR      | 559,000                    | 568,222                | 0.29               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 100,000                    | 99,886                 | 0.05               |
| SNCF Reseau, Reg. S 0.875% 22/01/2029   | EUR      | 2,000,000                  | 1,794,008              | 0.92               |
| Societe Generale SA, Reg. S 4.25% 06/12/2030  | EUR      | 400,000                    | 399,684                | 0.21               |
| Societe Generale SFH SA, Reg. S 0.01% 05/02/2031  | EUR      | 1,100,000                  | 893,476                | 0.46               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 200,000                    | 196,020                | 0.10               |
|   |          |                            | 29,558,413             | 15.16              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S 1.375% 06/07/2032  | EUR      | 200,000                    | 161,703                | 0.08               |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 643,000                    | 636,660                | 0.33               |
| Commerzbank AG, Reg. S, FRN 5.125% 18/01/2030   | EUR      | 300,000                    | 311,964                | 0.16               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 0.95% Perpetual   | EUR      | 400,000                    | 389,564                | 0.20               |
| Deutsche Bank AG, Reg. S, FRN 4.125% 04/04/2030   | EUR      | 200,000                    | 198,950                | 0.10               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 200,000                    | 202,576                | 0.11               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2032   | EUR      | 500,000                    | 487,619                | 0.25               |
| Eurogrid GmbH, Reg. S 3.598% 01/02/2029   | EUR      | 200,000                    | 199,101                | 0.10               |
| Fresenius SE & Co. KGaA, Reg. S 5.125% 05/10/2030   | EUR      | 60,000                     | 63,994                 | 0.03               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 3.25% 24/03/2031  | EUR      | 2,000,000                  | 2,046,714              | 1.05               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 2.625% 10/01/2034   | EUR      | 1,500,000                  | 1,457,356              | 0.75               |
| State of North Rhine-Westphalia Germany, Reg. S 0% 15/01/2029   | EUR      | 3,000,000                  | 2,627,542              | 1.35               |
| Volkswagen Bank GmbH, Reg. S 4.625% 03/05/2031  | EUR      | 100,000                    | 103,426                | 0.05               |
| Volkswagen Financial Services AG, Reg. S 3.875% 10/09/2030  | EUR      | 58,000                     | 58,017                 | 0.03               |
|   |          |                            | 8,945,186              | 4.59               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 5% 12/05/2030  | EUR      | 280,000                    | 280,550                | 0.14               |
| Greece Government Bond, Reg. S, 144A 1.5% 18/06/2030  | EUR      | 1,000,000                  | 899,449                | 0.46               |
| Greece Government Bond, Reg. S, 144A 4.25% 15/06/2033   | EUR      | 3,250,000                  | 3,406,584              | 1.75               |
| Greece Government Bond, Reg. S, 144A 3.375% 15/06/2034  | EUR      | 2,438,000                  | 2,366,540              | 1.21               |
| Greece Government Bond, Reg. S, 144A 4.125% 15/06/2054  | EUR      | 1,700,000                  | 1,640,908              | 0.84               |
| National Bank of Greece SA, Reg. S, FRN 4.5% 29/01/2029   | EUR      | 301,000                    | 300,768                | 0.16               |
|   |          |                            | <u>8,894,799</u>       | <u>4.56</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| Hungary Government Bond, Reg. S 5.375% 12/09/2033   | EUR      | 2,000,000                  | 2,070,200              | 1.06               |
|   |          |                            | <u>2,070,200</u>       | <u>1.06</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 5.75% 16/02/2029   | EUR      | 430,000                    | 457,405                | 0.23               |
| Linde plc, Reg. S 3.375% 12/06/2029   | EUR      | 400,000                    | 401,031                | 0.21               |
| Linde plc, Reg. S 3.375% 04/06/2030   | EUR      | 500,000                    | 500,455                | 0.26               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 540,000                    | 568,931                | 0.29               |
|   |          |                            | <u>1,927,822</u>       | <u>0.99</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| BPER Banca SpA, Reg. S, FRN 4.25% 20/02/2030  | EUR      | 172,000                    | 173,242                | 0.09               |
| Enel SpA, Reg. S, FRN 6.625% Perpetual  | EUR      | 100,000                    | 107,776                | 0.05               |
| Eni SpA, Reg. S 3.875% 15/01/2034   | EUR      | 153,000                    | 151,396                | 0.08               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4% 30/10/2031   | EUR      | 2,600,000                  | 2,644,256              | 1.36               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.45% 01/09/2043  | EUR      | 2,977,000                  | 2,969,558              | 1.52               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.5% 01/10/2053   | EUR      | 2,570,000                  | 2,545,331              | 1.31               |
|   |          |                            | <u>8,591,559</u>       | <u>4.41</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 1.875% 19/01/2026  | EUR      | 145,000                    | 141,001                | 0.07               |
| Eurofins Scientific SE, Reg. S 4% 06/07/2029  | EUR      | 130,000                    | 126,171                | 0.06               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 210,000                    | 210,054                | 0.11               |
| Eurofins Scientific SE, Reg. S 0.875% 19/05/2031  | EUR      | 312,000                    | 243,313                | 0.13               |
| European Financial Stability Facility, Reg. S 0.05% 17/10/2029  | EUR      | 636,000                    | 546,815                | 0.28               |
| John Deere Bank SA, Reg. S 3.3% 15/10/2029  | EUR      | 243,000                    | 242,191                | 0.12               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 199,000                    | 200,145                | 0.10               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 100,000                    | 94,264                 | 0.05               |
| Nestle Finance International Ltd., Reg. S 1.5% 01/04/2030   | EUR      | 145,000                    | 132,557                | 0.07               |
|   |          |                            | <u>1,936,511</u>       | <u>0.99</u>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Mexico Government Bond 1.125% 17/01/2030  | EUR      | 2,000,000                  | 1,687,500              | 0.87               |
| Mexico Government Bond 1.45% 25/10/2033   | EUR      | 500,000                    | 379,063                | 0.19               |
|   |          |                            | <u>2,066,563</u>       | <u>1.06</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 0.375% 14/01/2035  | EUR      | 400,000                    | 299,378                | 0.15               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 200,000                    | 194,769                | 0.10               |
| ABN AMRO Bank NV, Reg. S, FRN 6.875% Perpetual  | EUR      | 200,000                    | 202,563                | 0.10               |
| Achmea Bank NV, Reg. S 3% 07/02/2034  | EUR      | 500,000                    | 489,453                | 0.25               |
| Achmea Bank NV, Reg. S 3.125% 11/06/2036  | EUR      | 2,000,000                  | 1,967,922              | 1.01               |
| ASR Nederland NV, Reg. S 3.625% 12/12/2028  | EUR      | 158,000                    | 158,063                | 0.08               |
| BNG Bank NV, Reg. S 3% 11/01/2033   | EUR      | 1,360,000                  | 1,352,987              | 0.69               |
| BNI Finance BV, Reg. S 3.875% 01/12/2030  | EUR      | 473,000                    | 478,550                | 0.25               |
| CNH Industrial NV, Reg. S 3.75% 11/06/2031  | EUR      | 410,000                    | 404,714                | 0.21               |
| Cooperatieve Rabobank UA, Reg. S 2.875% 19/01/2033  | EUR      | 1,000,000                  | 981,290                | 0.50               |
| Cooperatieve Rabobank UA, Reg. S 3.106% 07/06/2033  | EUR      | 2,200,000                  | 2,194,320              | 1.13               |
| de Volksbank NV, Reg. S 4.625% 23/11/2027   | EUR      | 200,000                    | 203,956                | 0.10               |
| de Volksbank NV, Reg. S 3% 26/03/2031   | EUR      | 1,000,000                  | 992,441                | 0.51               |
| de Volksbank NV, Reg. S 0.125% 19/11/2040   | EUR      | 500,000                    | 294,364                | 0.15               |
| de Volksbank NV, Reg. S, FRN 2.375% 04/05/2027  | EUR      | 200,000                    | 194,397                | 0.10               |
| Digital Dutch Finco BV, REIT, Reg. S 1.25% 01/02/2031   | EUR      | 200,000                    | 166,485                | 0.09               |
| Enel Finance International NV, Reg. S 3.875% 09/03/2029   | EUR      | 183,000                    | 184,747                | 0.09               |
| Enel Finance International NV, STEP, Reg. S 0.75% 17/06/2030  | EUR      | 370,000                    | 313,294                | 0.16               |
| Enexis Holding NV, Reg. S 0.75% 02/07/2031  | EUR      | 114,000                    | 95,694                 | 0.05               |
| Heineken NV 3.625% 15/11/2026   | EUR      | 292,000                    | 292,686                | 0.15               |
| ING Bank NV, Reg. S 0.125% 08/12/2032   | EUR      | 1,500,000                  | 1,205,020              | 0.62               |
| ING Groep NV, Reg. S, FRN 4.5% 23/05/2029   | EUR      | 400,000                    | 409,483                | 0.21               |
| Koninklijke KPN NV, Reg. S 3.875% 03/07/2031  | EUR      | 400,000                    | 404,783                | 0.21               |
| Koninklijke KPN NV, Reg. S 3.875% 16/02/2036  | EUR      | 100,000                    | 98,692                 | 0.05               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 100,000                    | 101,052                | 0.05               |
| Mondelez International Holdings Netherlands BV, Reg. S 0.375% 22/09/2029                                  | EUR      | 140,000                    | 119,485                | 0.06               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 139,000                    | 134,895                | 0.07               |
| Nationale-Nederlanden Bank NV (The), Reg. S 1.875% 17/05/2032   | EUR      | 600,000                    | 544,975                | 0.28               |
| Nationale-Nederlanden Bank NV (The) Netherlands, Reg. S 3.625% 16/10/2026                                 | EUR      | 300,000                    | 301,927                | 0.15               |
| Nederlandse Gasunie NV, Reg. S 3.875% 22/05/2033  | EUR      | 124,000                    | 126,836                | 0.07               |
| Nederlandse Gasunie NV, Reg. S 3.375% 11/07/2034  | EUR      | 100,000                    | 98,456                 | 0.05               |
| Nederlandse Waterschapsbank NV, Reg. S 2.625% 10/01/2034  | EUR      | 800,000                    | 769,010                | 0.39               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 1,920,000                  | 1,346,550              | 0.69               |
| NIBC Bank NV, Reg. S 0.875% 24/06/2027  | EUR      | 400,000                    | 368,705                | 0.19               |
| NIBC Bank NV, Reg. S 0.125% 21/04/2031  | EUR      | 1,000,000                  | 812,329                | 0.42               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| NIBC Bank NV, Reg. S 1% 24/01/2060  | EUR      | 400,000                    | 369,953                | 0.19               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 590,000                    | 588,692                | 0.30               |
| RELX Finance BV, Reg. S 3.75% 12/06/2031  | EUR      | 211,000                    | 213,782                | 0.11               |
| RELX Finance BV, Reg. S 3.375% 20/03/2033   | EUR      | 197,000                    | 193,338                | 0.10               |
| Roche Finance Europe BV, Reg. S 3.312% 04/12/2027   | EUR      | 416,000                    | 417,074                | 0.21               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 100,000                    | 102,401                | 0.05               |
| Sartorius Finance BV, Reg. S 4.5% 14/09/2032  | EUR      | 200,000                    | 205,486                | 0.11               |
| Shell International Finance BV, Reg. S 0.5% 08/11/2031  | EUR      | 764,000                    | 620,641                | 0.32               |
| Siemens Financieringsmaatschappij NV, Reg. S 3.375% 22/02/2037  | EUR      | 300,000                    | 292,554                | 0.15               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 737,000                    | 728,806                | 0.37               |
| TenneT Holding BV, FRN 4.625% Perpetual   | EUR      | 171,000                    | 169,951                | 0.09               |
| TenneT Holding BV, Reg. S 0.875% 03/06/2030   | EUR      | 700,000                    | 608,161                | 0.31               |
| Vesteda Finance BV, Reg. S 4% 07/05/2032  | EUR      | 604,000                    | 606,173                | 0.31               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 200,000                    | 185,786                | 0.10               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 400,000                    | 385,228                | 0.20               |
| Volkswagen International Finance NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 200,000                    | 184,153                | 0.09               |
| Wolters Kluwer NV, Reg. S 3.75% 03/04/2031  | EUR      | 128,000                    | 129,653                | 0.07               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 400,000                    | 401,005                | 0.21               |
|   |          |                            | <u>24,707,108</u>      | <u>12.67</u>       |
| <i>New Zealand</i>  |          |                            |                        |                    |
| ANZ New Zealand Int'l Ltd., Reg. S 3.951% 17/07/2026  | EUR      | 138,000                    | 139,640                | 0.07               |
|   |          |                            | <u>139,640</u>         | <u>0.07</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 1.125% 12/05/2029   | EUR      | 320,000                    | 283,277                | 0.14               |
| Aker BP ASA, Reg. S 4% 29/05/2032   | EUR      | 370,000                    | 367,997                | 0.19               |
|   |          |                            | <u>651,274</u>         | <u>0.33</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 300,000                    | 317,799                | 0.16               |
| Poland Government Bond, Reg. S 3.625% 29/11/2030  | EUR      | 848,000                    | 859,041                | 0.44               |
|   |          |                            | <u>1,176,840</u>       | <u>0.60</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 2.875% 20/10/2034   | EUR      | 1,084,000                  | 1,049,947              | 0.54               |
|   |          |                            | <u>1,049,947</u>       | <u>0.54</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Romania Government Bond, Reg. S 6.625% 27/09/2029   | EUR      | 500,000                    | 535,500                | 0.28               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Romania (continued)</i>  |          |                            |                        |                    |
| Romania Government Bond, Reg. S 5.375% 22/03/2031   | EUR      | 679,000                    | 671,361                | 0.34               |
| Romania Government Bond, Reg. S 3.875% 29/10/2035   | EUR      | 250,000                    | 211,172                | 0.11               |
|   |          |                            | <u>1,418,033</u>       | <u>0.73</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 150,000                    | 139,912                | 0.07               |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 230,000                    | 187,450                | 0.10               |
|   |          |                            | <u>327,362</u>         | <u>0.17</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovakia Government Bond, Reg. S 3.75% 06/03/2034   | EUR      | 1,000,000                  | 1,004,587              | 0.52               |
|   |          |                            | <u>1,004,587</u>       | <u>0.52</u>        |
| <i>Slovenia</i>   |          |                            |                        |                    |
| Slovenia Government Bond, Reg. S 3% 10/03/2034  | EUR      | 587,000                    | 570,056                | 0.29               |
|   |          |                            | <u>570,056</u>         | <u>0.29</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Korea Housing Finance Corp., Reg. S 4.082% 25/09/2027   | EUR      | 251,000                    | 256,316                | 0.13               |
|   |          |                            | <u>256,316</u>         | <u>0.13</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 3.375% 20/09/2027  | EUR      | 100,000                    | 99,885                 | 0.05               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 0.125% 24/03/2027   | EUR      | 500,000                    | 471,018                | 0.24               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 5.75% 15/09/2033  | EUR      | 400,000                    | 417,276                | 0.21               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 200,000                    | 201,452                | 0.10               |
| Banco de Sabadell SA, Reg. S, FRN 1.125% 11/03/2027   | EUR      | 100,000                    | 95,916                 | 0.05               |
| Banco de Sabadell SA, Reg. S, FRN 4% 15/01/2030   | EUR      | 100,000                    | 100,871                | 0.05               |
| Banco de Sabadell SA, Reg. S, FRN 4.25% 13/09/2030  | EUR      | 100,000                    | 100,932                | 0.05               |
| Banco Santander SA, Reg. S 0.3% 04/10/2026  | EUR      | 600,000                    | 558,932                | 0.29               |
| Banco Santander SA, Reg. S 3.375% 11/01/2030  | EUR      | 1,800,000                  | 1,804,393              | 0.93               |
| Banco Santander SA, Reg. S 4.875% 18/10/2031  | EUR      | 400,000                    | 422,524                | 0.22               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 200,000                    | 189,187                | 0.10               |
| Bankinter SA, Reg. S 1.25% 07/02/2028   | EUR      | 200,000                    | 185,687                | 0.09               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 200,000                    | 193,964                | 0.10               |
| Cellnex Telecom SA, Reg. S 1.875% 26/06/2029  | EUR      | 100,000                    | 90,946                 | 0.05               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 400,000                    | 398,075                | 0.20               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 2.35% 30/07/2033                                      | EUR      | 2,000,000                  | 1,853,627              | 0.95               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.45% 31/10/2034                                      | EUR      | 1,470,000                  | 1,473,980              | 0.76               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 4.9% 30/07/2040                                       | EUR      | 1,540,000                  | 1,751,836              | 0.90               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1% 30/07/2042   | EUR      | 1,553,000                  | 995,130                | 0.51               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.9% 31/10/2052                                       | EUR      | 1,283,000                  | 842,292                | 0.43               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 4% 31/10/2054   | EUR      | 1,442,000                  | 1,437,975              | 0.74               |
| Spain Government Bond, Reg. S, 144A 1.25% 31/10/2030  | EUR      | 539,000                    | 482,432                | 0.25               |
| Spain Government Bond, Reg. S, 144A 3.25% 30/04/2034  | EUR      | 294,000                    | 290,940                | 0.15               |
|   |          |                            | <u>14,459,270</u>      | <u>7.42</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| European Investment Bank, Reg. S 2.875% 12/01/2033  | EUR      | 1,000,000                  | 989,762                | 0.51               |
| European Stability Mechanism, Reg. S 0.875% 18/07/2042  | EUR      | 1,000,000                  | 671,491                | 0.34               |
| European Union, Reg. S 3.25% 04/07/2034   | EUR      | 2,000,000                  | 2,019,703              | 1.04               |
| European Union, Reg. S 3% 04/12/2034  | EUR      | 2,500,000                  | 2,465,005              | 1.26               |
| European Union, Reg. S 2.75% 04/12/2037   | EUR      | 2,000,000                  | 1,895,393              | 0.97               |
| European Union, Reg. S 0.45% 04/07/2041   | EUR      | 882,000                    | 550,595                | 0.28               |
| European Union, Reg. S 4% 04/04/2044  | EUR      | 1,250,000                  | 1,336,371              | 0.68               |
| European Union, Reg. S 2.625% 04/02/2048  | EUR      | 2,000,000                  | 1,728,447              | 0.89               |
| European Union, Reg. S 3.25% 04/02/2050   | EUR      | 1,500,000                  | 1,437,515              | 0.74               |
| European Union, Reg. S 3% 04/03/2053  | EUR      | 1,000,000                  | 908,967                | 0.47               |
| European Union, Reg. S 3.375% 05/10/2054  | EUR      | 800,000                    | 773,102                | 0.40               |
|   |          |                            | <u>14,776,351</u>      | <u>7.58</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 1.3% 17/02/2027   | EUR      | 300,000                    | 282,402                | 0.15               |
| Swedbank AB, Reg. S 3.375% 29/05/2030   | EUR      | 180,000                    | 179,296                | 0.09               |
| Volvo Treasury AB, Reg. S 3.125% 08/09/2026   | EUR      | 265,000                    | 262,800                | 0.13               |
|   |          |                            | <u>724,498</u>         | <u>0.37</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS Group AG, Reg. S, FRN 7.75% 01/03/2029  | EUR      | 330,000                    | 372,723                | 0.19               |
| UBS Group AG, Reg. S, FRN 4.375% 11/01/2031   | EUR      | 200,000                    | 204,392                | 0.11               |
|   |          |                            | <u>577,115</u>         | <u>0.30</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 4.918% 08/08/2030   | EUR      | 290,000                    | 301,636                | 0.15               |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 430,000                    | 420,174                | 0.22               |
| British Telecommunications plc, Reg. S, FRN 4.25% 06/01/2033  | EUR      | 237,000                    | 243,629                | 0.13               |
| Cadent Finance plc, Reg. S 4.25% 05/07/2029   | EUR      | 432,000                    | 440,705                | 0.23               |
| Cadent Finance plc, Reg. S 0.625% 19/03/2030  | EUR      | 260,000                    | 217,195                | 0.11               |
| HSBC Holdings plc, Reg. S, FRN 6.364% 16/11/2032  | EUR      | 611,000                    | 647,759                | 0.33               |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 120,000                    | 120,200                | 0.06               |



## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 3.125% 24/08/2030   | EUR      | 559,000                    | 539,434                | 0.28               |
| Lloyds Banking Group plc, Reg. S, FRN 3.875% 14/05/2032   | EUR      | 100,000                    | 99,733                 | 0.05               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 182,000                    | 183,218                | 0.09               |
| Nationwide Building Society, Reg. S, FRN 4.375% 16/04/2034  | EUR      | 175,000                    | 174,588                | 0.09               |
| Santander UK plc, Reg. S 0.05% 12/01/2027   | EUR      | 1,333,000                  | 1,226,800              | 0.63               |
| SSE plc, Reg. S 2.875% 01/08/2029   | EUR      | 420,000                    | 405,877                | 0.21               |
| Standard Chartered plc, Reg. S, FRN 2.5% 09/09/2030   | EUR      | 144,000                    | 141,168                | 0.07               |
| Standard Chartered plc, Reg. S, FRN 4.874% 10/05/2031   | EUR      | 190,000                    | 197,334                | 0.10               |
| Standard Chartered plc, Reg. S, FRN 4.196% 04/03/2032   | EUR      | 260,000                    | 260,746                | 0.13               |
| TSB Bank plc, Reg. S 3.319% 05/03/2029  | EUR      | 120,000                    | 120,229                | 0.06               |
| UK Treasury, Reg. S 3.75% 22/10/2053  | GBP      | 1,079,000                  | 1,089,200              | 0.56               |
|   |          |                            | 6,829,625              | 3.50               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American International Group, Inc. 1.875% 21/06/2027  | EUR      | 254,000                    | 241,512                | 0.12               |
| American Tower Corp., REIT 4.1% 16/05/2034  | EUR      | 300,000                    | 297,445                | 0.15               |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 450,000                    | 456,281                | 0.23               |
| Booking Holdings, Inc. 4.5% 15/11/2031  | EUR      | 228,000                    | 240,305                | 0.12               |
| Booking Holdings, Inc. 4.125% 12/05/2033  | EUR      | 275,000                    | 282,647                | 0.15               |
| Citigroup, Inc., Reg. S, FRN 3.713% 22/09/2028  | EUR      | 424,000                    | 425,203                | 0.22               |
| Coca-Cola Co. (The) 3.5% 14/05/2044   | EUR      | 203,000                    | 196,229                | 0.10               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 380,000                    | 361,726                | 0.19               |
| Duke Energy Corp. 3.75% 01/04/2031  | EUR      | 301,000                    | 296,869                | 0.15               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 370,000                    | 351,809                | 0.18               |
| IHG Finance LLC, Reg. S 4.375% 28/11/2029   | EUR      | 125,000                    | 128,008                | 0.07               |
| International Business Machines Corp. 0.65% 11/02/2032  | EUR      | 417,000                    | 337,147                | 0.17               |
| Johnson & Johnson 3.2% 01/06/2032   | EUR      | 469,000                    | 468,739                | 0.24               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 245,000                    | 226,742                | 0.12               |
| Kellanova 3.75% 16/05/2034  | EUR      | 191,000                    | 188,649                | 0.10               |
| McDonald's Corp., Reg. S 2.625% 11/06/2029  | EUR      | 300,000                    | 289,378                | 0.15               |
| McDonald's Corp., Reg. S 3.875% 20/02/2031  | EUR      | 271,000                    | 274,762                | 0.14               |
| McDonald's Corp., Reg. S 3% 31/05/2034  | EUR      | 214,000                    | 201,777                | 0.10               |
| McDonald's Corp., Reg. S 4.125% 28/11/2035  | EUR      | 100,000                    | 101,611                | 0.05               |
| Metropolitan Life Global Funding I, Reg. S 3.625% 26/03/2034  | EUR      | 400,000                    | 398,403                | 0.20               |
| National Grid North America, Inc., Reg. S 4.668% 12/09/2033   | EUR      | 358,000                    | 371,792                | 0.19               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 559,000                    | 557,587                | 0.29               |
| New York Life Global Funding, Reg. S 3.45% 30/01/2031   | EUR      | 348,000                    | 348,079                | 0.18               |
| Procter & Gamble Co. (The) 3.25% 02/08/2031   | EUR      | 320,000                    | 320,635                | 0.16               |
| Thermo Fisher Scientific, Inc. 2.375% 15/04/2032  | EUR      | 192,000                    | 177,663                | 0.09               |
| Thermo Fisher Scientific, Inc. 3.65% 21/11/2034   | EUR      | 170,000                    | 170,740                | 0.09               |
| T-Mobile USA, Inc. 3.7% 08/05/2032  | EUR      | 244,000                    | 244,407                | 0.13               |
| Verizon Communications, Inc. 3.5% 28/06/2032  | EUR      | 350,000                    | 346,398                | 0.18               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 100,000                    | 100,065                | 0.05               |
| Warnermedia Holdings, Inc. 4.693% 17/05/2033  | EUR      | 483,000                    | 480,104                | 0.25               |
|   |          |                            | 8,882,712              | 4.56               |
| Total Bonds   |          |                            | 163,247,394            | 83.74              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 163,247,394            | 83.74              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| Cars Alliance Auto Leases France FCT, Reg. S, FRN 'A' 4.308%<br>21/10/2036                                | EUR      | 191,206                    | 191,382                | 0.10               |
|   |          |                            | 191,382                | 0.10               |
| <i>Germany</i>  |          |                            |                        |                    |
| RED & Black Auto Germany 7 UG, Reg. S, FRN 'A' 4.299%<br>15/10/2029                                       | EUR      | 147,328                    | 147,486                | 0.07               |
|   |          |                            | 147,486                | 0.07               |
| Total Bonds   |          |                            | 338,868                | 0.17               |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | 338,868                | 0.17               |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032   | EUR      | 200,000                    | 182,526                | 0.09               |
|   |          |                            | 182,526                | 0.09               |
| <i>France</i>   |          |                            |                        |                    |
| Agence Francaise de Developpement EPIC, Reg. S 0.125% 29/09/2031  | EUR      | 2,500,000                  | 1,981,049              | 1.02               |
|   |          |                            | 1,981,049              | 1.02               |
| <i>Germany</i>  |          |                            |                        |                    |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0.125% 09/01/2032   | EUR      | 4,580,000                  | 3,736,416              | 1.91               |
| NRW Bank 0% 15/10/2029  | EUR      | 1,500,000                  | 1,284,400              | 0.66               |
|   |          |                            | 5,020,816              | 2.57               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|--|----------|----------------------------|---------------------------|----------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                           |                      |
| Bonds (continued)  |          |                            |                           |                      |
| <i>Netherlands</i>   |          |                            |                           |                      |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032                   | EUR      | 701,000                    | 691,644                   | 0.35                 |
| BNG Bank NV, Reg. S 0.125% 19/04/2033                                  | EUR      | 7,590,000                  | 5,884,659                 | 3.02                 |
| de Volksbank NV, Reg. S 0.75% 24/10/2031                               | EUR      | 1,631,000                  | 1,376,395                 | 0.71                 |
|  |          |                            | <u>7,952,698</u>          | <u>4.08</u>          |
| <i>Supranational</i>   |          |                            |                           |                      |
| European Stability Mechanism, Reg. S 0.01% 04/03/2030                  | EUR      | 1,850,000                  | 1,573,153                 | 0.81                 |
|  |          |                            | <u>1,573,153</u>          | <u>0.81</u>          |
| Total Bonds  |          |                            | <u>16,710,242</u>         | <u>8.57</u>          |
| Total Other transferable securities and money market instruments       |          |                            | <u>16,710,242</u>         | <u>8.57</u>          |
| <b>Total Investments</b>   |          |                            | <b><u>180,296,504</u></b> | <b><u>92.48</u></b>  |
| <b>Cash</b>  |          |                            | <b><u>15,039,652</u></b>  | <b><u>7.71</u></b>   |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b><u>(388,947)</u></b>   | <b><u>(0.19)</u></b> |
| <b>Total net assets</b>  |          |                            | <b><u>194,947,209</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 421                    | USD      | 41,844,056                | 181,405                          | 0.09               |
| US 10 Year Note, 19/09/2024                                 | 201                    | USD      | 20,600,507                | 135,502                          | 0.07               |
| Can 2 Year Bond Fut Bond, 18/09/2024                        | 317                    | CAD      | 22,346,273                | 81,059                           | 0.04               |
| Euro-Bobl, 06/09/2024                                       | 805                    | EUR      | 93,734,200                | 506,541                          | 0.26               |
| Euro-Schatz, 06/09/2024                                     | 727                    | EUR      | 76,843,900                | 278,332                          | 0.14               |
| Japan 10 Year Bond, 12/09/2024                              | (11)                   | JPY      | (9,115,108)               | 6,380                            | 0.01               |
| Long Gilt, 26/09/2024                                       | 4                      | GBP      | 460,325                   | 2,052                            | –                  |
| Short-Term Euro-BTP, 06/09/2024                             | (143)                  | EUR      | (15,016,430)              | 500                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,191,771</b>                 | <b>0.61</b>        |
| US 10 Year Ultra Bond, 19/09/2024                           | (145)                  | USD      | (15,326,131)              | (95,020)                         | (0.05)             |
| Canada 5 Year Bond, 18/09/2024                              | 19                     | CAD      | 1,436,534                 | (1,814)                          | –                  |
| Euro-BTP, 06/09/2024  | (27)                   | EUR      | (3,112,830)               | (5,631)                          | –                  |
| Euro-Bund, 06/09/2024                                       | (337)                  | EUR      | (44,355,940)              | (475,068)                        | (0.24)             |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (56)                   | EUR      | (7,293,440)               | (103,785)                        | (0.05)             |
| Euro-OAT, 06/09/2024  | 25                     | EUR      | 3,078,000                 | (7,676)                          | (0.01)             |
| US Ultra Bond, 19/09/2024                                   | (65)                   | USD      | (7,554,525)               | (40,180)                         | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(729,174)</b>                 | <b>(0.37)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>462,597</b>                   | <b>0.24</b>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD   | 374,104          | EUR           | 229,690     | 03/07/2024    | Barclays         | 3,424                      | –               |
| AUD   | 311,481          | EUR           | 190,466     | 03/07/2024    | Rabobank         | 3,626                      | –               |
| CAD   | 321,351          | EUR           | 217,072     | 03/07/2024    | Barclays         | 2,047                      | –               |
| EUR   | 498,290          | GBP           | 421,298     | 03/07/2024    | J.P. Morgan      | 1,400                      | –               |
| EUR   | 495,696          | GBP           | 419,490     | 03/07/2024    | UBS              | 939                        | –               |
| EUR   | 229,393          | JPY           | 38,705,967  | 03/07/2024    | HSBC             | 4,858                      | –               |
| EUR   | 248,374          | JPY           | 42,241,910  | 03/07/2024    | Rabobank         | 3,327                      | –               |
| EUR   | 59,514           | NOK           | 677,298     | 03/07/2024    | HSBC             | 163                        | –               |
| EUR   | 1,016,561        | SEK           | 11,442,999  | 03/07/2024    | Barclays         | 8,368                      | 0.01            |
| SEK   | 1,307,737        | EUR           | 114,623     | 03/07/2024    | Citibank         | 596                        | –               |
| SGD   | 56,629           | EUR           | 38,629      | 03/07/2024    | Barclays         | 359                        | –               |
| USD   | 125,529          | CNY           | 892,750     | 15/07/2024    | Citibank         | 385                        | –               |
| USD   | 116,570          | EUR           | 107,340     | 03/07/2024    | J.P. Morgan      | 1,421                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>30,913</b>              | <b>0.01</b>     |
| CLP   | 42,730,920       | USD           | 47,089      | 15/07/2024    | Citibank         | (1,704)                    | –               |
| CZK   | 3,432,978        | EUR           | 138,652     | 03/07/2024    | Citibank         | (1,586)                    | –               |
| EUR   | 448,844          | AUD           | 731,386     | 03/07/2024    | HSBC             | (6,901)                    | –               |
| EUR   | 486,914          | CAD           | 721,819     | 03/07/2024    | HSBC             | (5,271)                    | –               |
| EUR   | 218,351          | CAD           | 322,835     | 03/07/2024    | J.P. Morgan      | (1,780)                    | –               |
| EUR   | 1,788,073        | GBP           | 1,525,708   | 03/07/2024    | J.P. Morgan      | (11,386)                   | (0.01)          |
| EUR   | 399,048          | NZD           | 706,335     | 03/07/2024    | HSBC             | (2,525)                    | –               |
| EUR   | 268,176          | USD           | 290,948     | 03/07/2024    | HSBC             | (3,281)                    | –               |
| EUR   | 217,169          | USD           | 235,890     | 03/07/2024    | Rabobank         | (2,918)                    | –               |
| HUF   | 28,849,038       | EUR           | 73,744      | 03/07/2024    | Rabobank         | (701)                      | –               |
| JPY   | 38,725,081       | EUR           | 229,768     | 03/07/2024    | J.P. Morgan      | (5,122)                    | –               |
| MXN   | 2,807,792        | EUR           | 150,859     | 03/07/2024    | Barclays         | (7,614)                    | (0.01)          |
| PLN   | 668,690          | EUR           | 155,793     | 03/07/2024    | Barclays         | (599)                      | –               |
| SEK   | 11,655,584       | EUR           | 1,032,823   | 03/07/2024    | Societe Generale | (5,900)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(57,288)</b>            | <b>(0.02)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(26,375)</b>            | <b>(0.01)</b>   |

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount | Currency | Counterparty | Security Description                                 | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|--|---------------|------------------|-----------------|
| 14,750,000     | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.886% | 17/06/2029    | 4,325            | –               |
| 12,000,000     | EUR      | Barclays     | Pay fixed 2.848%<br>Receive floating EURIBOR 6 month | 28/06/2029    | 13,110           | 0.01            |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description                                 | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 3,000,000   | EUR      | Barclays     | Pay fixed 2.759% Receive floating<br>EURIBOR 6 month | 26/06/2034       | 16,390                 | 0.01               |
| 12,000,000  | EUR      | Barclays     | Pay fixed 2.806% Receive floating<br>EURIBOR 6 month | 27/06/2029       | 36,413                 | 0.02               |
| 4,100,000   | GBP      | Barclays     | Pay fixed 3.779% Receive floating<br>SONIA 1 day     | 25/06/2034       | 39,759                 | 0.02               |
| 2,400,000   | USD      | Barclays     | Pay fixed 3.607% Receive floating<br>SOFR 1 day      | 27/06/2054       | 40,356                 | 0.02               |
| 1,500,000   | EUR      | Barclays     | Pay fixed 2.381% Receive floating<br>EURIBOR 6 month | 26/03/2054       | 47,243                 | 0.02               |
| 8,378,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 3.657% | 06/03/2026       | 47,368                 | 0.03               |
| 9,000,000   | CAD      | Barclays     | Pay fixed –% Receive floating<br>REPO_CORRA 1 day    | 14/03/2033       | 58,408                 | 0.03               |
| 7,500,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 4.785%     | 22/09/2026       | 59,318                 | 0.03               |
| 1,700,000   | EUR      | Barclays     | Pay fixed 2.297% Receive floating<br>EURIBOR 6 month | 21/12/2053       | 83,892                 | 0.04               |
| 1,457,000   | EUR      | Barclays     | Pay fixed 2.165% Receive floating<br>EURIBOR 6 month | 19/01/2053       | 114,391                | 0.06               |
| 6,985,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 5.562%     | 27/06/2026       | 160,722                | 0.08               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>721,695</b>         | <b>0.37</b>        |
| 21,000,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.494% | 21/12/2028       | (356,936)              | (0.18)             |
| 5,953,000   | CAD      | Barclays     | Pay fixed –% Receive floating<br>REPO_CORRA 1 day    | 08/06/2033       | (146,850)              | (0.08)             |
| 2,400,000   | GBP      | Barclays     | Pay fixed 4.164% Receive floating<br>SONIA 1 day     | 22/09/2033       | (62,580)               | (0.03)             |
| 1,900,000   | GBP      | Barclays     | Pay floating SONIA 1 day Receive<br>fixed 3.839%     | 25/06/2054       | (39,118)               | (0.02)             |
| 5,000,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>3.841%      | 27/06/2034       | (34,229)               | (0.02)             |
| 7,500,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 3.116% | 13/03/2026       | (22,478)               | (0.01)             |
| 4,100,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed<br>4.267%      | 25/03/2027       | (10,758)               | (0.01)             |
| 1,250,000   | USD      | Barclays     | Pay fixed 3.715% Receive floating<br>SOFR 1 day      | 25/03/2054       | (14)                   | –                  |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(672,963)</b>       | <b>(0.35)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>        |          |              |  |                  | <b>48,732</b>          | <b>0.02</b>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### Inflation Rate Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|--|------------------|------------------------|--------------------|
| 400,000  | EUR      | Citigroup    | Pay floating HICPXT 1 month Receive<br>fixed 2.84  | 15/08/2053       | 48,678                 | 0.03               |
| 400,000  | EUR      | Citigroup    | Pay floating HICPXT 1 month Receive<br>fixed 2.65  | 15/04/2053       | 26,145                 | 0.01               |
| <b>Total Market Value on Inflation Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>74,823</b>          | <b>0.04</b>        |
| 7,000,000  | EUR      | Citigroup    | Pay fixed 2.479 Receive floating<br>HICPXT 1 month | 15/10/2026       | (69,185)               | (0.04)             |
| 7,200,000  | EUR      | Citigroup    | Pay fixed 2.073 Receive floating<br>HICPXT 1 month | 15/11/2026       | (16,153)               | (0.01)             |
| <b>Total Market Value on Inflation Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(85,338)</b>        | <b>(0.05)</b>      |
| <b>Net Market Value on Inflation Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(10,515)</b>        | <b>(0.01)</b>      |

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### 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 |
|--|----------|--------------|--------------------------|----------|---|------------------|------------------------|--------------------|
| 30,000,000   | EUR      | Citigroup    | ITRAXX.EUROPE.MAIN.41-V1 | Buy      | (1.00)%                                 | 20/06/2029       | (533,614)              | (0.27)             |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                          |          |   |                  | <b>(533,614)</b>       | <b>(0.27)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                          |          |   |                  | <b>(533,614)</b>       | <b>(0.27)</b>      |

### Robeco All Strategy Euro Bonds

As at 30 June 2024

#### Option

| Quantity  | Security Description                | Currency | Counterparty | Global<br>Exposure<br>EUR | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|-------------------------------------|----------|--------------|---------------------------|------------------------|--------------------|
| 93  | Euro-Bund, Put, 130.000, 26/07/2024 | EUR      |              | - 1,209,000,000           | 35,340                 | 0.02               |
| <b>Total Market value on Option Purchased Contracts</b> |                                     |          |              |                           | <b>35,340</b>          | <b>0.02</b>        |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 2,340,000                  | 2,510,265              | 0.62               |
|   |          |                            | <u>2,510,265</u>       | <u>0.62</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Sappi Papier Holding GmbH, Reg. S 3.625% 15/03/2028   | EUR      | 780,000                    | 741,179                | 0.18               |
|   |          |                            | <u>741,179</u>         | <u>0.18</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 600,000                    | 509,027                | 0.12               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 5,125,000                  | 5,049,628              | 1.24               |
| Syensqo SA, Reg. S, FRN 2.5% Perpetual  | EUR      | 1,400,000                  | 1,349,131              | 0.33               |
|   |          |                            | <u>6,907,786</u>       | <u>1.69</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| UPCB Finance VII Ltd., Reg. S 3.625% 15/06/2029   | EUR      | 2,126,000                  | 2,015,150              | 0.49               |
|   |          |                            | <u>2,015,150</u>       | <u>0.49</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Huhtamaki OYJ, Reg. S 4.25% 09/06/2027  | EUR      | 1,200,000                  | 1,198,559              | 0.30               |
| Huhtamaki OYJ, Reg. S 5.125% 24/11/2028   | EUR      | 1,200,000                  | 1,235,719              | 0.30               |
|   |          |                            | <u>2,434,278</u>       | <u>0.60</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 2,000,000                  | 2,168,314              | 0.53               |
| Alstom SA, Reg. S, FRN 5.868% 31/12/2164  | EUR      | 500,000                    | 507,140                | 0.12               |
| Altice France SA, Reg. S 3.375% 15/01/2028  | EUR      | 5,474,000                  | 3,805,472              | 0.93               |
| BNP Paribas SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 2,000,000                  | 2,077,799              | 0.51               |
| CAB SELAS, Reg. S 3.375% 01/02/2028   | EUR      | 2,040,000                  | 1,819,918              | 0.45               |
| Cerba Healthcare SACA, Reg. S 3.5% 31/05/2028   | EUR      | 2,734,000                  | 2,257,882              | 0.55               |
| Credit Agricole SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 1,800,000                  | 1,855,869              | 0.45               |
| Crown European Holdings SA, Reg. S 2.625% 30/09/2024  | EUR      | 452,000                    | 450,131                | 0.11               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 750,000                    | 743,870                | 0.18               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 524,000                    | 513,714                | 0.13               |
| Crown European Holdings SA, Reg. S 5% 15/05/2028  | EUR      | 3,962,000                  | 4,062,133              | 1.00               |
| Crown European Holdings SA, Reg. S 4.75% 15/03/2029   | EUR      | 1,488,000                  | 1,505,026              | 0.37               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 800,000                    | 697,480                | 0.17               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 800,000                    | 892,481                | 0.22               |
| Electricite de France SA, Reg. S, FRN 7.5% Perpetual  | EUR      | 1,000,000                  | 1,067,798              | 0.26               |
| Forvia SE, Reg. S 3.125% 15/06/2026   | EUR      | 2,077,000                  | 2,027,671              | 0.50               |
| Forvia SE, Reg. S 2.75% 15/02/2027  | EUR      | 5,034,000                  | 4,803,434              | 1.18               |



## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 3,558,000                  | 3,336,774              | 0.82               |
| Forvia SE, Reg. S 3.75% 15/06/2028  | EUR      | 432,000                    | 415,813                | 0.10               |
| Forvia SE, Reg. S 2.375% 15/06/2029   | EUR      | 1,000,000                  | 897,685                | 0.22               |
| Getlink SE, Reg. S 3.5% 30/10/2025  | EUR      | 3,249,000                  | 3,216,423              | 0.79               |
| iliad SA, Reg. S 5.375% 14/06/2027  | EUR      | 1,600,000                  | 1,626,735              | 0.40               |
| iliad SA, Reg. S 5.375% 15/02/2029  | EUR      | 1,700,000                  | 1,726,783              | 0.42               |
| iliad SA, Reg. S 5.625% 15/02/2030  | EUR      | 800,000                    | 819,572                | 0.20               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 5,447,000                  | 5,376,135              | 1.32               |
| Loxam SAS, Reg. S 6.375% 31/05/2029   | EUR      | 1,000,000                  | 1,030,057              | 0.25               |
| Nexans SA, Reg. S 4.125% 29/05/2029   | EUR      | 2,400,000                  | 2,373,288              | 0.58               |
| Nexans SA, Reg. S 4.25% 11/03/2030  | EUR      | 1,500,000                  | 1,484,192              | 0.36               |
| Picard Groupe SAS, Reg. S 6.375% 01/07/2029   | EUR      | 618,000                    | 618,347                | 0.15               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 1,100,000                  | 1,098,746              | 0.27               |
| Renault SA, Reg. S 1.25% 24/06/2025   | EUR      | 1,200,000                  | 1,166,522              | 0.29               |
| Renault SA, Reg. S 2.375% 25/05/2026  | EUR      | 1,800,000                  | 1,741,150              | 0.43               |
| Renault SA, Reg. S 2.5% 02/06/2027  | EUR      | 1,000,000                  | 952,550                | 0.23               |
| Renault SA, Reg. S 2.5% 01/04/2028  | EUR      | 2,200,000                  | 2,070,911              | 0.51               |
| SNF Group SACA, Reg. S 2.625% 01/02/2029  | EUR      | 4,775,000                  | 4,448,529              | 1.09               |
| Tereos Finance Groupe I SA, Reg. S 5.875% 30/04/2030  | EUR      | 678,000                    | 679,885                | 0.17               |
| Valeo SE, Reg. S 5.375% 28/05/2027  | EUR      | 400,000                    | 412,061                | 0.10               |
| Valeo SE, Reg. S 1% 03/08/2028  | EUR      | 1,100,000                  | 962,762                | 0.24               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 2,900,000                  | 2,842,286              | 0.70               |
| Veolia Environnement SA, Reg. S, FRN 2.5% Perpetual   | EUR      | 6,400,000                  | 5,743,290              | 1.41               |
| Verallia SA, Reg. S 1.875% 10/11/2031   | EUR      | 1,000,000                  | 862,743                | 0.21               |
|   |          |                            | 77,159,371             | 18.92              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 3.125% 12/11/2079   | EUR      | 1,000,000                  | 907,105                | 0.22               |
| Bayer AG, Reg. S, FRN 4.5% 25/03/2082   | EUR      | 1,000,000                  | 961,010                | 0.23               |
| Cheplapharm Arzneimittel GmbH, Reg. S 3.5% 11/02/2027   | EUR      | 1,823,000                  | 1,741,403              | 0.43               |
| Cheplapharm Arzneimittel GmbH, Reg. S 4.375% 15/01/2028   | EUR      | 1,727,000                  | 1,636,659              | 0.40               |
| Cheplapharm Arzneimittel GmbH, Reg. S 7.5% 15/05/2030   | EUR      | 2,184,000                  | 2,280,433              | 0.56               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 1,800,000                  | 1,782,388              | 0.44               |
| Commerzbank AG, Reg. S, FRN 6.5% Perpetual  | EUR      | 1,200,000                  | 1,176,291              | 0.29               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 1,200,000                  | 1,071,669              | 0.26               |
| Deutsche Bank AG, Reg. S, FRN 6.75% Perpetual   | EUR      | 1,000,000                  | 961,764                | 0.24               |
| IHO Verwaltungs GmbH, Reg. S 3.75% 15/09/2026   | EUR      | 1,993,000                  | 1,962,997              | 0.48               |
| IHO Verwaltungs GmbH, Reg. S 3.875% 15/05/2027  | EUR      | 1,945,476                  | 1,908,548              | 0.47               |
| IHO Verwaltungs GmbH, Reg. S, FRN 8.75% 15/05/2028  | EUR      | 576,000                    | 616,234                | 0.15               |
| Infineon Technologies AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 1,000,000                  | 986,137                | 0.24               |
| Infineon Technologies AG, Reg. S, FRN 3.625% Perpetual  | EUR      | 3,200,000                  | 3,094,651              | 0.76               |
| Nidda Healthcare Holding GmbH, Reg. S 7.5% 21/08/2026   | EUR      | 2,671,000                  | 2,759,777              | 0.68               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Novelis Sheet Ingot GmbH, Reg. S 3.375% 15/04/2029  | EUR      | 913,000                    | 858,632                | 0.21               |
| ONE Hotels GmbH, Reg. S 7.75% 02/04/2031  | EUR      | 1,546,000                  | 1,611,984              | 0.39               |
| Schaeffler AG, Reg. S 4.5% 14/08/2026   | EUR      | 600,000                    | 603,957                | 0.15               |
| Schaeffler AG, Reg. S 3.375% 12/10/2028   | EUR      | 1,900,000                  | 1,840,595              | 0.45               |
| Schaeffler AG, Reg. S 4.75% 14/08/2029  | EUR      | 1,700,000                  | 1,711,084              | 0.42               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 2,663,000                  | 2,485,451              | 0.61               |
| WEPA Hygieneprodukte GmbH, Reg. S 5.625% 15/01/2031   | EUR      | 1,735,000                  | 1,750,936              | 0.43               |
| ZF Finance GmbH, Reg. S 5.75% 03/08/2026  | EUR      | 400,000                    | 410,103                | 0.10               |
| ZF Finance GmbH, Reg. S 2.25% 03/05/2028  | EUR      | 200,000                    | 183,568                | 0.04               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 700,000                    | 677,134                | 0.17               |
|   |          |                            | <u>35,980,510</u>      | <u>8.82</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 5% 12/05/2030  | EUR      | 1,991,000                  | 1,994,914              | 0.49               |
| Alpha Services and Holdings SA, Reg. S, FRN 6% 13/09/2034   | EUR      | 681,000                    | 682,947                | 0.17               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 1,500,000                  | 1,529,085              | 0.37               |
|   |          |                            | <u>4,206,946</u>       | <u>1.03</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 6.25% Perpetual  | EUR      | 1,418,000                  | 1,417,884              | 0.35               |
| Bank of Ireland Group plc, Reg. S, FRN 6% Perpetual   | EUR      | 2,879,000                  | 2,868,686              | 0.70               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 359,000                    | 386,291                | 0.09               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 3% 19/08/2031   | EUR      | 964,000                    | 923,696                | 0.23               |
|   |          |                            | <u>5,596,557</u>       | <u>1.37</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Flos B&b Italia SpA, Reg. S 10% 15/11/2028  | EUR      | 2,650,000                  | 2,818,023              | 0.69               |
| IMA Industria Macchine Automatiche SpA, Reg. S 3.75% 15/01/2028   | EUR      | 2,204,000                  | 2,095,220              | 0.51               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 1,280,000                  | 1,392,580              | 0.34               |
| Intesa Sanpaolo SpA, Reg. S, FRN 9.125% Perpetual   | EUR      | 240,000                    | 264,932                | 0.06               |
| Intesa Sanpaolo Vita SpA, Reg. S 2.375% 22/12/2030  | EUR      | 500,000                    | 435,139                | 0.11               |
| Nexi SpA, Reg. S 1.625% 30/04/2026  | EUR      | 900,000                    | 858,240                | 0.21               |
| Pachelbel Bidco SpA, Reg. S 7.125% 17/05/2031   | EUR      | 2,573,000                  | 2,653,415              | 0.65               |
| Telecom Italia SpA 5.25% 17/03/2055   | EUR      | 400,000                    | 386,325                | 0.09               |
| Telecom Italia SpA, Reg. S 2.75% 15/04/2025   | EUR      | 1,936,000                  | 1,908,719              | 0.47               |
| Telecom Italia SpA, Reg. S 6.875% 15/02/2028  | EUR      | 278,000                    | 293,236                | 0.07               |
| Telecom Italia SpA, Reg. S 6.875% 15/02/2028  | EUR      | 392,000                    | 417,604                | 0.10               |
| Telecom Italia SpA, Reg. S 1.625% 18/01/2029  | EUR      | 1,990,000                  | 1,739,330              | 0.43               |
| Terna - Rete Elettrica Nazionale, Reg. S, FRN 2.375% Perpetual  | EUR      | 3,570,000                  | 3,293,167              | 0.81               |
| UniCredit SpA, Reg. S, FRN 5.375% 16/04/2034  | EUR      | 1,110,000                  | 1,126,805              | 0.28               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| UnipolSai Assicurazioni SpA, Reg. S 4.9% 23/05/2034   | EUR      | 1,200,000                  | 1,180,909              | 0.29               |
| UnipolSai Assicurazioni SpA, Reg. S, FRN 6.375% Perpetual   | EUR      | 606,000                    | 606,238                | 0.15               |
|   |          |                            | <u>21,469,882</u>      | <u>5.26</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., Reg. S 3.5% 15/08/2024   | EUR      | 210,878                    | 210,363                | 0.05               |
| Avis Budget Finance plc, Reg. S 7% 28/02/2029   | EUR      | 1,167,000                  | 1,147,699              | 0.28               |
| Avis Budget Finance plc, Reg. S 7.25% 31/07/2030  | EUR      | 550,000                    | 545,684                | 0.14               |
| Avis Budget Finance plc, Reg. S 7.25% 31/07/2030  | EUR      | 2,577,000                  | 2,537,303              | 0.62               |
|   |          |                            | <u>4,441,049</u>       | <u>1.09</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ARD Finance SA, Reg. S 5% 30/06/2027  | EUR      | 2,064,335                  | 443,591                | 0.11               |
| Birkenstock Financing Sarl, Reg. S 5.25% 30/04/2029   | EUR      | 2,634,000                  | 2,654,321              | 0.65               |
| Consolidated Energy Finance SA, Reg. S 5% 15/10/2028  | EUR      | 3,229,000                  | 2,814,615              | 0.69               |
| Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029  | EUR      | 2,696,000                  | 2,431,036              | 0.60               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 814,000                    | 883,427                | 0.22               |
| Eurofins Scientific SE, Reg. S, FRN 3.25% Perpetual   | EUR      | 2,086,000                  | 1,980,495              | 0.48               |
| Eurofins Scientific SE, Reg. S, FRN 6.75% Perpetual   | EUR      | 2,794,000                  | 2,815,184              | 0.69               |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 1,200,000                  | 1,053,005              | 0.26               |
| Monitchem HoldCo 3 SA, Reg. S 8.75% 01/05/2028  | EUR      | 990,000                    | 1,026,120              | 0.25               |
| Motion Finco Sarl, Reg. S 7.375% 15/06/2030   | EUR      | 1,450,000                  | 1,508,564              | 0.37               |
| Telecom Italia Finance SA 7.75% 24/01/2033  | EUR      | 810,000                    | 953,313                | 0.23               |
|   |          |                            | <u>18,563,671</u>      | <u>4.55</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Nemak SAB de CV, Reg. S 2.25% 20/07/2028  | EUR      | 450,000                    | 394,983                | 0.10               |
|   |          |                            | <u>394,983</u>         | <u>0.10</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Achmea BV, Reg. S, FRN 5.625% 02/11/2044  | EUR      | 510,000                    | 512,082                | 0.13               |
| ASR Nederland NV, Reg. S, FRN 4.625% Perpetual  | EUR      | 310,000                    | 285,522                | 0.07               |
| Boels Topholding BV, Reg. S 6.25% 15/02/2029  | EUR      | 3,208,000                  | 3,336,512              | 0.82               |
| Boels Topholding BV, Reg. S 5.75% 15/05/2030  | EUR      | 1,480,000                  | 1,500,109              | 0.37               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 1,502,000                  | 1,482,923              | 0.36               |
| de Volksbank NV, Reg. S, FRN 7% Perpetual   | EUR      | 800,000                    | 795,938                | 0.19               |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 3,988,000                  | 3,655,999              | 0.90               |
| Goodyear Europe BV, Reg. S 2.75% 15/08/2028   | EUR      | 1,779,000                  | 1,605,548              | 0.39               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 3,230,000                  | 4,085,227              | 1.00               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 1,160,000                  | 1,172,205              | 0.29               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Koninklijke KPN NV, Reg. S, FRN 6% Perpetual  | EUR      | 1,480,000                  | 1,546,758              | 0.38               |
| NN Group NV, Reg. S, FRN 6.375% Perpetual   | EUR      | 376,000                    | 376,056                | 0.09               |
| OI European Group BV, Reg. S 3.125% 15/11/2024  | EUR      | 734,000                    | 729,914                | 0.18               |
| OI European Group BV, Reg. S 6.25% 15/05/2028   | EUR      | 2,340,000                  | 2,419,580              | 0.59               |
| OI European Group BV, Reg. S 5.25% 01/06/2029   | EUR      | 440,000                    | 441,229                | 0.11               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 1,051,000                  | 989,355                | 0.24               |
| Repsol International Finance BV, Reg. S, FRN 4.247% Perpetual   | EUR      | 1,205,000                  | 1,183,878              | 0.29               |
| Selecta Group BV, Reg. S 8% 01/04/2026  | EUR      | 1,546,400                  | 1,495,051              | 0.37               |
| Selecta Group BV, Reg. S, FRN 10% 01/07/2026  | EUR      | 1,162,276                  | 998,633                | 0.24               |
| Telefonica Europe BV, Reg. S, FRN 3.875% Perpetual  | EUR      | 6,000,000                  | 5,920,437              | 1.45               |
| Telefonica Europe BV, Reg. S, FRN 5.752% Perpetual  | EUR      | 1,100,000                  | 1,126,290              | 0.28               |
| Telefonica Europe BV, Reg. S, FRN 6.75% Perpetual   | EUR      | 2,100,000                  | 2,279,760              | 0.56               |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 200,000                    | 217,000                | 0.05               |
| Titan Holdings II BV, Reg. S 5.125% 15/07/2029  | EUR      | 418,000                    | 421,703                | 0.10               |
| Trivium Packaging Finance BV, Reg. S 3.75% 15/08/2026   | EUR      | 1,082,000                  | 1,058,100              | 0.26               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 5,400,000                  | 5,186,081              | 1.27               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 4,300,000                  | 4,029,140              | 0.99               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 2,200,000                  | 2,205,528              | 0.54               |
| ZF Europe Finance BV, Reg. S 6.125% 13/03/2029  | EUR      | 600,000                    | 633,961                | 0.16               |
|   |          |                            | <u>51,690,519</u>      | <u>12.67</u>       |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 5.943% 23/04/2083  | EUR      | 3,700,000                  | 3,852,551              | 0.95               |
|   |          |                            | <u>3,852,551</u>       | <u>0.95</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 600,000                    | 576,000                | 0.14               |
| Banco de Sabadell SA, Reg. S, FRN 6% 16/08/2033   | EUR      | 500,000                    | 519,411                | 0.13               |
| Banco Santander SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 2,000,000                  | 1,915,146              | 0.47               |
| Banco Santander SA, Reg. S, FRN 7% 31/12/2164   | EUR      | 800,000                    | 802,977                | 0.20               |
| Bankinter SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 2,600,000                  | 2,600,000              | 0.64               |
| Bankinter SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 200,000                    | 205,481                | 0.05               |
| CaixaBank SA, Reg. S, FRN 6.125% 30/05/2034   | EUR      | 500,000                    | 529,001                | 0.13               |
| CaixaBank SA, Reg. S, FRN 7.5% 31/12/2164   | EUR      | 1,000,000                  | 1,040,384              | 0.25               |
| Grifols SA, Reg. S 2.25% 15/11/2027   | EUR      | 1,020,000                  | 912,792                | 0.22               |
| Grifols SA, Reg. S 3.875% 15/10/2028  | EUR      | 2,140,000                  | 1,754,382              | 0.43               |
| Minor Hotels Europe & Americas SA, Reg. S 4% 02/07/2026   | EUR      | 2,367,000                  | 2,353,135              | 0.58               |
|   |          |                            | <u>13,208,709</u>      | <u>3.24</u>        |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Metal Packaging Finance USA LLC, Reg. S 2% 01/09/2028  | EUR      | 2,640,000                  | 2,296,513              | 0.56               |
| Ardagh Metal Packaging Finance USA LLC, Reg. S 3% 01/09/2029  | EUR      | 480,000                    | 387,600                | 0.10               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 4,176,000                  | 3,458,780              | 0.85               |
| Ardagh Packaging Finance plc, Reg. S 4.75% 15/07/2027   | GBP      | 602,000                    | 401,654                | 0.10               |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 2,501,000                  | 2,340,386              | 0.57               |
|   |          |                            | 8,884,933              | 2.18               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Dometic Group AB, Reg. S 2% 29/09/2028  | EUR      | 3,678,000                  | 3,321,840              | 0.81               |
|   |          |                            | 3,321,840              | 0.81               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Aviva plc, Reg. S, FRN 6.875% Perpetual   | GBP      | 1,184,000                  | 1,323,902              | 0.32               |
| Barclays plc, Reg. S, FRN 6.375% Perpetual  | GBP      | 670,000                    | 768,690                | 0.19               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 3,541,000                  | 4,438,716              | 1.09               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 479,000                    | 570,128                | 0.14               |
| Heathrow Finance plc, Reg. S 6.625% 01/03/2031  | GBP      | 1,855,000                  | 2,160,792              | 0.53               |
| Iceland Bondco plc, Reg. S 10.875% 15/12/2027   | GBP      | 450,000                    | 552,359                | 0.13               |
| Iceland Bondco plc, Reg. S 4.375% 15/05/2028  | GBP      | 1,340,000                  | 1,317,001              | 0.32               |
| INEOS Finance plc, Reg. S 6.625% 15/05/2028   | EUR      | 1,575,000                  | 1,624,936              | 0.40               |
| INEOS Finance plc, Reg. S 6.375% 15/04/2029   | EUR      | 2,719,000                  | 2,796,331              | 0.69               |
| INEOS Quattro Finance 1 plc, Reg. S 3.75% 15/07/2026  | EUR      | 1,287,000                  | 1,250,501              | 0.31               |
| INEOS Quattro Finance 2 plc, Reg. S 2.5% 15/01/2026   | EUR      | 2,061,000                  | 1,996,193              | 0.49               |
| INEOS Quattro Finance 2 plc, Reg. S 8.5% 15/03/2029   | EUR      | 807,000                    | 852,537                | 0.21               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 630,000                    | 759,084                | 0.19               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 6,555,000                  | 6,033,049              | 1.48               |
| Pinewood Finco plc, Reg. S 3.625% 15/11/2027  | GBP      | 1,965,000                  | 2,132,374              | 0.52               |
| Pinewood Finco plc, Reg. S 6% 27/03/2030  | GBP      | 2,639,000                  | 3,050,633              | 0.75               |
| Thames Water Utilities Finance plc, Reg. S 2.875% 03/05/2027  | GBP      | 3,077,000                  | 2,042,540              | 0.50               |
| Travis Perkins plc, Reg. S 3.75% 17/02/2026   | GBP      | 1,696,000                  | 1,899,466              | 0.47               |
| Virgin Media Secured Finance plc, Reg. S 4.125% 15/08/2030  | GBP      | 2,100,000                  | 2,058,611              | 0.50               |
| Vmed O2 UK Financing I plc, Reg. S 4% 31/01/2029  | GBP      | 4,025,000                  | 4,104,264              | 1.01               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 660,000                    | 642,527                | 0.16               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 2,369,000                  | 2,747,477              | 0.67               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 697,000                    | 629,042                | 0.15               |
|   |          |                            | 45,751,153             | 11.22              |
| <i>United States of America</i>   |          |                            |                        |                    |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 2,435,000                  | 2,357,878              | 0.58               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 1,574,000                  | 1,523,911              | 0.37               |
| Belden, Inc., Reg. S 3.375% 15/07/2031  | EUR      | 1,030,000                  | 941,796                | 0.23               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Berry Global, Inc., Reg. S 1.5% 15/01/2027  | EUR      | 3,860,000                  | 3,609,909              | 0.89               |
| Catalent Pharma Solutions, Inc., Reg. S 2.375% 01/03/2028   | EUR      | 4,412,000                  | 4,225,484              | 1.04               |
| Celanese US Holdings LLC 4.777% 19/07/2026  | EUR      | 2,769,000                  | 2,806,079              | 0.69               |
| Celanese US Holdings LLC 0.625% 10/09/2028  | EUR      | 1,500,000                  | 1,298,311              | 0.32               |
| Coty, Inc., Reg. S 4.5% 15/05/2027  | EUR      | 1,111,000                  | 1,118,741              | 0.27               |
| EMRLD Borrower LP, Reg. S 6.375% 15/12/2030   | EUR      | 3,614,000                  | 3,741,141              | 0.92               |
| Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029   | EUR      | 3,434,000                  | 3,183,546              | 0.78               |
| IQVIA, Inc., Reg. S 2.25% 15/01/2028  | EUR      | 2,463,000                  | 2,290,005              | 0.56               |
| IQVIA, Inc., Reg. S 2.875% 15/06/2028   | EUR      | 1,910,000                  | 1,799,140              | 0.44               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 3,585,000                  | 3,245,215              | 0.80               |
| Levi Strauss & Co. 3.375% 15/03/2027  | EUR      | 2,179,000                  | 2,127,869              | 0.52               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 447,000                    | 452,609                | 0.11               |
| Olympus Water US Holding Corp., Reg. S 3.875% 01/10/2028  | EUR      | 588,000                    | 550,218                | 0.13               |
| Olympus Water US Holding Corp., Reg. S 9.625% 15/11/2028  | EUR      | 2,993,000                  | 3,205,043              | 0.79               |
| Olympus Water US Holding Corp., Reg. S 5.375% 01/10/2029  | EUR      | 1,785,000                  | 1,612,469              | 0.40               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 4,472,000                  | 4,202,883              | 1.03               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 5,382,000                  | 5,071,609              | 1.24               |
| RAY Financing LLC, Reg. S 6.5% 15/07/2031   | EUR      | 2,176,000                  | 2,184,291              | 0.54               |
| Silgan Holdings, Inc. 3.25% 15/03/2025  | EUR      | 2,034,000                  | 2,013,759              | 0.49               |
| Silgan Holdings, Inc. 2.25% 01/06/2028  | EUR      | 4,105,000                  | 3,748,879              | 0.92               |
| Standard Industries, Inc., Reg. S 2.25% 21/11/2026  | EUR      | 3,169,000                  | 2,985,157              | 0.73               |
| VF Corp. 0.25% 25/02/2028   | EUR      | 100,000                    | 84,387                 | 0.02               |
| VF Corp. 4.25% 07/03/2029   | EUR      | 1,700,000                  | 1,634,277              | 0.40               |
| Walgreens Boots Alliance, Inc. 3.6% 20/11/2025  | GBP      | 500,000                    | 569,248                | 0.14               |
| Walgreens Boots Alliance, Inc. 2.125% 20/11/2026  | EUR      | 1,980,000                  | 1,860,189              | 0.46               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 454,000                    | 454,293                | 0.11               |
| Warnermedia Holdings, Inc. 4.693% 17/05/2033  | EUR      | 740,000                    | 735,564                | 0.18               |
| WMG Acquisition Corp., Reg. S 2.25% 15/08/2031  | EUR      | 5,832,000                  | 5,077,046              | 1.24               |
|   |          |                            | <u>70,710,946</u>      | <u>17.34</u>       |
| Total Bonds   |          |                            | <u>379,842,278</u>     | <u>93.13</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Italy</i>  |          |                            |                        |                    |
| Nexi SpA, Reg. S 0% 24/02/2028  | EUR      | 3,500,000                  | 2,983,710              | 0.73               |
|   |          |                            | <u>2,983,710</u>       | <u>0.73</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 2,900,000                  | 2,384,661              | 0.58               |
|   |          |                            | <u>2,384,661</u>       | <u>0.58</u>        |
| Total Convertible Bonds   |          |                            | <u>5,368,371</u>       | <u>1.31</u>        |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Spain (continued)</i>  |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 385,210,649            | 94.44              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Selecta Group FinCo. SA 12% 01/10/2026  | EUR      | 425,577                    | 182,395                | 0.04               |
| Selecta Group FinCo. SA 12% 01/10/2026  | EUR      | 851,155                    | 393,181                | 0.10               |
|   |          |                            | 575,576                | 0.14               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Lloyds Banking Group plc, FRN 8% Perpetual  | USD      | 210,000                    | 200,634                | 0.05               |
|   |          |                            | 200,634                | 0.05               |
| Total Bonds   |          |                            | 776,210                | 0.19               |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | 776,210                | 0.19               |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., Reg. S, FRN 5.625% Perpetual  | EUR      | 1,200,000                  | 1,157,010              | 0.29               |
|   |          |                            | 1,157,010              | 0.29               |
| <i>France</i>   |          |                            |                        |                    |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 500,000                    | 573,940                | 0.14               |
|   |          |                            | 573,940                | 0.14               |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 5.375% 25/03/2082   | EUR      | 1,100,000                  | 1,045,671              | 0.26               |
|   |          |                            | 1,045,671              | 0.26               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.75% 01/03/2033   | EUR      | 1,380,000                  | 1,479,707              | 0.36               |
|   |          |                            | 1,479,707              | 0.36               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 670,000                    | 661,058                | 0.16               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>   |          |                            |                        |                    |
|  |          |                            | 661,058                | 0.16               |
| Total Bonds  |          |                            | 4,917,386              | 1.21               |
| Total Other transferable securities and money market instruments       |          |                            | 4,917,386              | 1.21               |
| <b>Total Investments</b>   |          |                            | <b>390,904,245</b>     | <b>95.84</b>       |
| <b>Cash</b>  |          |                            | <b>15,155,597</b>      | <b>3.72</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>1,806,896</b>       | <b>0.44</b>        |
| <b>Total net assets</b>  |          |                            | <b>407,866,738</b>     | <b>100.00</b>      |

### Robeco European High Yield Bonds

As at 30 June 2024

#### 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, 06/09/2024                                       | (15)                   | EUR      | (1,746,600)               | (15,300)                         | –                  |
| Euro-Bund, 06/09/2024                                       | (44)                   | EUR      | (5,791,280)               | (70,620)                         | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(85,920)</b>                  | <b>(0.02)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(85,920)</b>                  | <b>(0.02)</b>      |



## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 44,316           | EUR           | 46,008      | 03/07/2024    | Barclays     | 11                         | –               |
| CHF   | 28,334,082       | EUR           | 29,073,031  | 03/07/2024    | BNP Paribas  | 349,589                    | 0.09            |
| CHF   | 392,193          | EUR           | 401,083     | 03/07/2024    | Rabobank     | 6,178                      | –               |
| CHF   | 3,393,991        | GBP           | 2,970,394   | 03/07/2024    | HSBC         | 21,022                     | –               |
| EUR   | 158,526          | CHF           | 151,975     | 03/07/2024    | J.P. Morgan  | 712                        | –               |
| EUR   | 17,041           | GBP           | 14,447      | 03/07/2024    | Barclays     | 2                          | –               |
| EUR   | 67,812           | GBP           | 57,423      | 03/07/2024    | J.P. Morgan  | 86                         | –               |
| GBP   | 6,328,068        | EUR           | 7,416,263   | 03/07/2024    | J.P. Morgan  | 47,225                     | 0.01            |
| GBP   | 7                | USD           | 9           | 03/07/2024    | Barclays     | –                          | –               |
| SEK   | 2,370,670        | EUR           | 207,789     | 03/07/2024    | Citibank     | 1,080                      | –               |
| USD   | 87               | CHF           | 78          | 03/07/2024    | HSBC         | –                          | –               |
| USD   | 74,922           | EUR           | 69,082      | 03/07/2024    | Barclays     | 821                        | –               |
| USD   | 319              | EUR           | 294         | 03/07/2024    | J.P. Morgan  | 4                          | –               |
| USD   | 8,972            | GBP           | 7,057       | 03/07/2024    | HSBC         | 47                         | –               |
| USD   | 401              | GBP           | 314         | 03/07/2024    | J.P. Morgan  | 4                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>426,781</b>             | <b>0.10</b>     |
| CHF   | 103,046          | EUR           | 108,493     | 03/07/2024    | J.P. Morgan  | (1,489)                    | –               |
| CHF   | 169,512          | GBP           | 149,332     | 03/07/2024    | J.P. Morgan  | (102)                      | –               |
| EUR   | 538,814          | CHF           | 525,084     | 03/07/2024    | HSBC         | (6,442)                    | –               |
| EUR   | 232,574          | CHF           | 224,898     | 03/07/2024    | J.P. Morgan  | (964)                      | –               |
| EUR   | 40,166,408       | GBP           | 34,291,549  | 03/07/2024    | Barclays     | (277,935)                  | (0.07)          |
| EUR   | 3,334,643        | GBP           | 2,827,420   | 03/07/2024    | Citibank     | (90)                       | –               |
| EUR   | 2,102,362        | GBP           | 1,791,068   | 03/07/2024    | J.P. Morgan  | (10,070)                   | –               |
| EUR   | 258              | USD           | 276         | 03/07/2024    | HSBC         | –                          | –               |
| EUR   | 937              | USD           | 1,020       | 03/07/2024    | J.P. Morgan  | (15)                       | –               |
| EUR   | 282,316          | USD           | 306,652     | 03/07/2024    | Rabobank     | (3,794)                    | –               |
| GBP   | 42,425           | CHF           | 48,213      | 03/07/2024    | J.P. Morgan  | (28)                       | –               |
| GBP   | 427,369          | EUR           | 504,107     | 03/07/2024    | Barclays     | (57)                       | –               |
| GBP   | 74               | USD           | 94          | 03/07/2024    | Barclays     | –                          | –               |
| USD   | 142              | EUR           | 132         | 03/07/2024    | J.P. Morgan  | –                          | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(300,986)</b>           | <b>(0.07)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>125,795</b>             | <b>0.03</b>     |

### Robeco European High Yield Bonds

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount | Currency | Counterparty | Reference Entity | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 1,500,000      | EUR      | BNP Paribas  | Renault SA 1%    | Sell     | 1.00%                         | 20/06/2029    | (29,669)         | (0.01)          |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2024

#### Credit Default Swap Contracts (continued)

| <b>Nominal</b>   |                 |                     |                         |                 | <b>Market</b>   |                 |
|--|-----------------|---------------------|-------------------------|-----------------|-----------------|-----------------|
| <b>Amount</b>  | <b>Currency</b> | <b>Counterparty</b> | <b>Reference Entity</b> | <b>Buy/Sell</b> | <b>Value</b>    | <b>% of Net</b> |
|  |                 |                     |                         |                 | <b>Date</b>     | <b>Assets</b>   |
|  |                 |                     |                         |                 | <b>EUR</b>      |                 |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |                 |                     |                         |                 | <b>(29,669)</b> | <b>(0.01)</b>   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |                 |                     |                         |                 | <b>(29,669)</b> | <b>(0.01)</b>   |

## Schedule of Investments (continued)

### Robeco Transition Asian Bonds

As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 100,000                    | 114,862                | 1.05               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 100,000                    | 107,460                | 0.98               |
| Goodman Australia Finance Pty. Ltd., REIT, Reg. S 4.25% 03/05/2030                            | EUR      | 100,000                    | 108,401                | 0.99               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 150,000                    | 139,348                | 1.27               |
|   |          |                            | <u>470,071</u>         | <u>4.29</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Star Energy Geothermal Darajat II, Reg. S 4.85% 14/10/2038                                    | USD      | 200,000                    | 182,938                | 1.67               |
|   |          |                            | <u>182,938</u>         | <u>1.67</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc., Reg. S 3% 27/11/2024   | USD      | 200,000                    | 197,624                | 1.80               |
| Alibaba Group Holding Ltd. 3.15% 09/02/2051   | USD      | 200,000                    | 129,050                | 1.18               |
| China Hongqiao Group Ltd., Reg. S 7.75% 27/03/2025  | USD      | 200,000                    | 201,000                | 1.83               |
| CK Hutchison International 24 Ltd., Reg. S 5.375% 26/04/2029                                  | USD      | 200,000                    | 201,874                | 1.84               |
| Geely Automobile Holdings Ltd., Reg. S, FRN 4% Perpetual                                      | USD      | 200,000                    | 197,250                | 1.80               |
|   |          |                            | <u>926,798</u>         | <u>8.45</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 100,000                    | 106,907                | 0.97               |
|   |          |                            | <u>106,907</u>         | <u>0.97</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 3.421% 02/11/2030   | USD      | 200,000                    | 176,828                | 1.61               |
| Xiaomi Best Time International Ltd., Reg. S 3.375% 29/04/2030                                 | USD      | 200,000                    | 178,000                | 1.62               |
|   |          |                            | <u>354,828</u>         | <u>3.23</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039                                      | USD      | 172,500                    | 139,078                | 1.27               |
| JSW Steel Ltd., Reg. S 3.95% 05/04/2027   | USD      | 200,000                    | 187,125                | 1.71               |
| Shriram Finance Ltd., Reg. S 4.15% 18/07/2025   | USD      | 200,000                    | 195,125                | 1.78               |
| UltraTech Cement Ltd., Reg. S 2.8% 16/02/2031   | USD      | 200,000                    | 169,375                | 1.54               |
|   |          |                            | <u>690,703</u>         | <u>6.30</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Tabungan Negara Persero Tbk. PT, Reg. S 4.2% 23/01/2025                                  | USD      | 200,000                    | 197,125                | 1.80               |
| Indonesia Government Bond 4.55% 11/01/2028  | USD      | 200,000                    | 195,702                | 1.78               |
| Indonesia Government Bond, Reg. S 4.625% 15/04/2043   | USD      | 230,000                    | 209,156                | 1.91               |
|   |          |                            | <u>601,983</u>         | <u>5.49</u>        |

## Schedule of Investments (continued)

### Robeco Transition Asian Bonds

As at 30 June 2024

| 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>Japan</i>  |          |                            |                        |                    |
| NTT Finance Corp., Reg. S 4.372% 27/07/2027   | USD      | 200,000                    | 196,040                | 1.79               |
|   |          |                            | <u>196,040</u>         | <u>1.79</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 173,500                    | 158,265                | 1.44               |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 200,000                    | 198,250                | 1.81               |
|   |          |                            | <u>356,515</u>         | <u>3.25</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Philippine Government Bond 5.5% 17/01/2048  | USD      | 200,000                    | 202,938                | 1.85               |
| Philippines Government Bond 3% 01/02/2028   | USD      | 200,000                    | 186,238                | 1.70               |
| PLDT, Inc., Reg. S 2.5% 23/01/2031  | USD      | 200,000                    | 167,813                | 1.53               |
|   |          |                            | <u>556,989</u>         | <u>5.08</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Bayfront Infrastructure Management Pte. Ltd., Reg. S 4.257%<br>16/05/2026                                 | USD      | 200,000                    | 197,166                | 1.80               |
| Temasek Financial I Ltd., Reg. S 1.625% 02/08/2031  | USD      | 250,000                    | 205,000                | 1.87               |
|   |          |                            | <u>402,166</u>         | <u>3.67</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Doosan Enerbility Co. Ltd., Reg. S 5.5% 17/07/2026  | USD      | 200,000                    | 200,274                | 1.83               |
| Export-Import Bank of Korea 4.625% 11/01/2027   | USD      | 200,000                    | 198,346                | 1.81               |
| Hyundai Card Co. Ltd., Reg. S 5.75% 24/04/2029  | USD      | 200,000                    | 201,244                | 1.83               |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 200,000                    | 184,228                | 1.68               |
| Korea Housing Finance Corp., Reg. S 4.625% 24/02/2033   | USD      | 200,000                    | 192,562                | 1.75               |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 200,000                    | 165,312                | 1.51               |
|   |          |                            | <u>1,141,966</u>       | <u>10.41</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 100,000                    | 107,457                | 0.98               |
| Prudential Funding Asia plc 3.125% 14/04/2030   | USD      | 200,000                    | 179,312                | 1.63               |
| Standard Chartered plc, Reg. S, FRN 7.75% 31/12/2164  | USD      | 200,000                    | 201,500                | 1.84               |
|   |          |                            | <u>488,269</u>         | <u>4.45</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| SK Battery America, Inc., Reg. S 4.875% 23/01/2027  | USD      | 200,000                    | 197,624                | 1.80               |
| TSMC Arizona Corp. 1.75% 25/10/2026   | USD      | 200,000                    | 185,062                | 1.69               |
| US Treasury 0.375% 15/09/2024   | USD      | 332,000                    | 328,585                | 3.00               |
|   |          |                            | <u>711,271</u>         | <u>6.49</u>        |

## Schedule of Investments (continued)

### Robeco Transition Asian Bonds

As at 30 June 2024

| 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</i>  |          |                            |                        |                    |
| NWD Finance BVI Ltd., Reg. S, FRN 5.25% 31/12/2164  | USD      | 200,000                    | 163,062                | 1.49               |
| State Grid Overseas Investment BVI Ltd., 144A 2.875% 18/05/2026   | USD      | 200,000                    | 192,016                | 1.75               |
| Yunda Holding Investment Ltd., Reg. S 2.25% 19/08/2025  | USD      | 200,000                    | 191,187                | 1.74               |
|   |          |                            | <u>546,265</u>         | <u>4.98</u>        |
| Total Bonds   |          |                            | <u>7,733,709</u>       | <u>70.52</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>7,733,709</u>       | <u>70.52</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Australia & New Zealand Banking Group Ltd., Reg. S, FRN 2.95% 22/07/2030                                  | USD      | 200,000                    | 193,830                | 1.77               |
| Macquarie Bank Ltd., Reg. S 5.272% 02/07/2027   | USD      | 110,000                    | 110,137                | 1.00               |
|   |          |                            | <u>303,967</u>         | <u>2.77</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| ENN Energy Holdings Ltd., Reg. S 2.625% 17/09/2030  | USD      | 200,000                    | 173,812                | 1.59               |
| Hongkong Land Finance Cayman Islands Co. Ltd. (The), Reg. S 5.25% 14/07/2033                              | USD      | 200,000                    | 198,625                | 1.81               |
|   |          |                            | <u>372,437</u>         | <u>3.40</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd., Reg. S 5.375% 05/04/2034  | USD      | 200,000                    | 195,782                | 1.79               |
|   |          |                            | <u>195,782</u>         | <u>1.79</u>        |
| <i>India</i>  |          |                            |                        |                    |
| HDFC Bank Ltd., Reg. S 5.686% 02/03/2026  | USD      | 200,000                    | 200,438                | 1.83               |
| IRB Infrastructure Developers Ltd., Reg. S 7.11% 11/03/2032   | USD      | 200,000                    | 200,250                | 1.82               |
| ReNew Wind Energy AP2, Reg. S 4.5% 14/07/2028   | USD      | 200,000                    | 182,000                | 1.66               |
|   |          |                            | <u>582,688</u>         | <u>5.31</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Pertamina Geothermal Energy PT, Reg. S 5.15% 27/04/2028   | USD      | 200,000                    | 198,125                | 1.81               |
|   |          |                            | <u>198,125</u>         | <u>1.81</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S, FRN 1.822% 10/03/2031  | USD      | 200,000                    | 187,875                | 1.71               |

## Schedule of Investments (continued)

### Robeco Transition Asian Bonds

As at 30 June 2024

| 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>Singapore (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 187,875                | 1.71               |
| <i>South Korea</i>  |          |                            |                        |                    |
| LG Electronics, Inc., Reg. S 5.625% 24/04/2029  | USD      | 200,000                    | 202,376                | 1.85               |
| LG Energy Solution Ltd., Reg. S 5.375% 02/07/2027   | USD      | 200,000                    | 198,946                | 1.81               |
| Shinhan Bank Co. Ltd., Reg. S 5.75% 15/04/2034  | USD      | 200,000                    | 198,250                | 1.81               |
|   |          |                            | 599,572                | 5.47               |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL, Reg. S, FRN 5% Perpetual  | USD      | 200,000                    | 194,500                | 1.77               |
|   |          |                            | 194,500                | 1.77               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 200,000                    | 204,422                | 1.86               |
|   |          |                            | 204,422                | 1.86               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Hyundai Capital America, Reg. S 5.8% 26/06/2025   | USD      | 103,000                    | 103,081                | 0.94               |
|   |          |                            | 103,081                | 0.94               |
| Total Bonds   |          |                            | 2,942,449              | 26.83              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 2,942,449              | 26.83              |
| <b>Total Investments</b>  |          |                            | <b>10,676,158</b>      | <b>97.35</b>       |
| <b>Cash</b>   |          |                            | <b>376,424</b>         | <b>3.43</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(85,316)</b>        | <b>(0.78)</b>      |
| <b>Total net assets</b>   |          |                            | <b>10,967,266</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Transition Asian Bonds

As at 30 June 2024

#### 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 2 Year Note, 30/09/2024                                  | 5                      | USD      | 1,021,133                 | 2,615                            | 0.03               |
| US Long Bond, 19/09/2024                                    | 4                      | USD      | 471,500                   | 3,250                            | 0.03               |
| US Ultra Bond, 19/09/2024                                   | 2                      | USD      | 249,125                   | 1,367                            | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>7,232</b>                     | <b>0.07</b>        |
| US 5 Year Note, 30/09/2024                                  | (6)                    | USD      | (639,141)                 | (2,327)                          | (0.02)             |
| US 10 Year Note, 19/09/2024                                 | (4)                    | USD      | (439,375)                 | (690)                            | (0.01)             |
| Euro-Bobl, 06/09/2024                                       | (6)                    | EUR      | (748,767)                 | (6,709)                          | (0.06)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(9,726)</b>                   | <b>(0.09)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(2,494)</b>                   | <b>(0.02)</b>      |

## Schedule of Investments (continued)

### Robeco Transition Asian Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 3,562            | USD           | 3,814       | 03/07/2024    | Barclays     | 3                          | –               |
| USD   | 109,532          | EUR           | 101,007     | 03/07/2024    | HSBC         | 1,272                      | 0.01            |
| USD   | 834,924          | EUR           | 768,414     | 03/07/2024    | J.P. Morgan  | 11,339                     | 0.10            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>12,614</b>              | <b>0.11</b>     |
| EUR   | 295,099          | USD           | 320,048     | 03/07/2024    | Barclays     | (3,762)                    | (0.03)          |
| EUR   | 109,383          | USD           | 119,253     | 03/07/2024    | HSBC         | (2,017)                    | (0.02)          |
| EUR   | 1,458            | USD           | 1,587       | 03/07/2024    | J.P. Morgan  | (24)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(5,803)</b>             | <b>(0.05)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>6,811</b>               | <b>0.06</b>     |

### Robeco Transition Asian Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                         | Maturity Date | Market Value USD | % of Net Assets |
|---|----------|--------------|--|---------------|------------------|-----------------|
| 74,000  | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 3.105% | 14/07/2063    | (6,203)          | (0.05)          |
| 215,000   | USD      | Barclays     | Pay floating SOFR 1 day Receive fixed 3.736% | 14/07/2030    | (3,110)          | (0.03)          |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |               | <b>(9,313)</b>   | <b>(0.08)</b>   |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |               | <b>(9,313)</b>   | <b>(0.08)</b>   |



## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 5,100,000                  | 5,110,481              | 0.40               |
| Goodman Australia Finance Pty. Ltd., REIT, Reg. S 4.25% 03/05/2030                            | EUR      | 2,938,000                  | 2,969,527              | 0.23               |
| Macquarie Group Ltd., Reg. S 4.747% 23/01/2030  | EUR      | 7,000,000                  | 7,297,478              | 0.58               |
| National Australia Bank Ltd., Reg. S 0.625% 16/03/2027  | EUR      | 7,000,000                  | 6,515,961              | 0.51               |
| National Australia Bank Ltd., Reg. S 2.125% 24/05/2028  | EUR      | 3,416,000                  | 3,266,660              | 0.26               |
| Transurban Finance Co. Pty. Ltd., Reg. S 3.713% 12/03/2032                                    | EUR      | 2,394,000                  | 2,385,056              | 0.19               |
|   |          |                            | <u>27,545,163</u>      | <u>2.17</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 3.25% 10/01/2029  | EUR      | 9,400,000                  | 9,395,058              | 0.74               |
| Erste Group Bank AG, Reg. S 4% 07/06/2033   | EUR      | 2,400,000                  | 2,363,021              | 0.19               |
| Erste Group Bank AG, Reg. S, FRN 7% Perpetual   | EUR      | 6,800,000                  | 6,681,000              | 0.53               |
| Raiffeisen Bank International AG, Reg. S 5.75% 27/01/2028                                     | EUR      | 1,500,000                  | 1,583,198              | 0.12               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 1,600,000                  | 1,593,569              | 0.13               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.5% 31/05/2030                                 | EUR      | 2,000,000                  | 2,022,291              | 0.16               |
| Raiffeisen Bank International AG, Reg. S, FRN 7.375% 20/12/2032                               | EUR      | 5,000,000                  | 5,212,630              | 0.41               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 4,000,000                  | 3,335,290              | 0.26               |
| Vienna Insurance Group AG Wiener Versicherung Gruppe, Reg. S, FRN 4.875% 15/06/2042           | EUR      | 4,000,000                  | 4,003,669              | 0.31               |
|   |          |                            | <u>36,189,726</u>      | <u>2.85</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 1.375% 08/02/2029   | EUR      | 5,400,000                  | 4,896,451              | 0.38               |
| Belfius Bank SA 4.125% 12/09/2029   | EUR      | 4,300,000                  | 4,396,158              | 0.35               |
| Elia Group SA/NV, Reg. S 3.875% 11/06/2031  | EUR      | 4,900,000                  | 4,889,436              | 0.38               |
| Elia Transmission Belgium SA, Reg. S 3.625% 18/01/2033  | EUR      | 1,100,000                  | 1,097,534              | 0.09               |
| KBC Bank NV, Reg. S 3.75% 28/09/2026  | EUR      | 5,800,000                  | 5,852,666              | 0.46               |
| KBC Group NV, Reg. S, FRN 1.625% 18/09/2029   | EUR      | 2,900,000                  | 2,880,759              | 0.23               |
| KBC Group NV, Reg. S, FRN 4.875% 25/04/2033   | EUR      | 1,600,000                  | 1,623,968              | 0.13               |
|   |          |                            | <u>25,636,972</u>      | <u>2.02</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., FRN 5.5% 11/04/2048   | USD      | 5,000,000                  | 4,491,770              | 0.35               |
| Athora Holding Ltd., Reg. S 6.625% 16/06/2028   | EUR      | 4,070,000                  | 4,295,071              | 0.34               |
|   |          |                            | <u>8,786,841</u>       | <u>0.69</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The), Reg. S 3.25% 18/01/2028  | EUR      | 7,390,000                  | 7,382,825              | 0.58               |
|   |          |                            | <u>7,382,825</u>       | <u>0.58</u>        |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 3,400,000                  | 3,450,490              | 0.27               |
| Ceska sporitelna A/S, Reg. S, FRN 4.57% 03/07/2031  | EUR      | 2,700,000                  | 2,690,199              | 0.21               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 3,600,000                  | 3,591,000              | 0.29               |
|   |          |                            | <u>9,731,689</u>       | <u>0.77</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Jyske Bank A/S, Reg. S, FRN 5% 26/10/2028   | EUR      | 3,570,000                  | 3,678,616              | 0.29               |
| Jyske Bank A/S, Reg. S, FRN 4.875% 10/11/2029   | EUR      | 4,314,000                  | 4,452,900              | 0.35               |
| Jyske Bank A/S, Reg. S, FRN 5.125% 01/05/2035   | EUR      | 2,358,000                  | 2,407,406              | 0.19               |
| Nykredit Realkredit A/S, Reg. S 0.25% 13/01/2026  | EUR      | 6,512,000                  | 6,178,610              | 0.49               |
| Nykredit Realkredit A/S, Reg. S 3.875% 05/07/2027   | EUR      | 2,972,000                  | 2,982,614              | 0.24               |
| Nykredit Realkredit A/S, Reg. S 0.375% 17/01/2028   | EUR      | 3,072,000                  | 2,726,043              | 0.21               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 3,550,000                  | 3,577,614              | 0.28               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 2,770,000                  | 2,812,135              | 0.22               |
|   |          |                            | <u>28,815,938</u>      | <u>2.27</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S 0.375% 28/05/2026   | EUR      | 9,643,000                  | 9,120,374              | 0.72               |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 6,020,000                  | 6,118,391              | 0.48               |
|   |          |                            | <u>15,238,765</u>      | <u>1.20</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 4,300,000                  | 4,270,959              | 0.34               |
| Air Liquide Finance SA, Reg. S 0.375% 27/05/2031  | EUR      | 2,700,000                  | 2,207,761              | 0.17               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 2,756,000                  | 2,819,166              | 0.22               |
| Banque Federative du Credit Mutuel SA, Reg. S 0.01% 11/05/2026  | EUR      | 4,300,000                  | 4,024,472              | 0.32               |
| Banque Federative du Credit Mutuel SA, Reg. S 4.125% 13/03/2029   | EUR      | 5,900,000                  | 6,015,288              | 0.47               |
| BNP Paribas SA, Reg. S 3.625% 01/09/2029  | EUR      | 5,400,000                  | 5,351,950              | 0.42               |
| BNP Paribas SA, Reg. S 2.1% 07/04/2032  | EUR      | 5,400,000                  | 4,752,072              | 0.37               |
| BNP Paribas SA, Reg. S, FRN 0.5% 01/09/2028   | EUR      | 3,100,000                  | 2,796,159              | 0.22               |
| BNP Paribas SA, Reg. S, FRN 2.5% 31/03/2032   | EUR      | 3,000,000                  | 2,850,395              | 0.22               |
| BPCE SA, Reg. S, FRN 0.5% 15/09/2027  | EUR      | 5,300,000                  | 4,919,313              | 0.39               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 1,700,000                  | 1,715,895              | 0.14               |
| BPCE SFH SA, Reg. S 3.125% 24/01/2028   | EUR      | 7,600,000                  | 7,575,732              | 0.60               |
| BPCE SFH SA, Reg. S 3.375% 13/03/2029   | EUR      | 4,700,000                  | 4,729,869              | 0.37               |
| Caisse Francaise de Financement Local, Reg. S 3.625% 17/01/2029   | EUR      | 2,800,000                  | 2,851,040              | 0.22               |
| Cie de Financement Foncier SA, Reg. S 3.625% 16/01/2029   | EUR      | 1,900,000                  | 1,935,589              | 0.15               |
| Cie de Saint-Gobain SA, Reg. S 3.75% 29/11/2026   | EUR      | 7,000,000                  | 7,031,280              | 0.55               |
| Cie de Saint-Gobain SA, Reg. S 3.375% 08/04/2030  | EUR      | 5,100,000                  | 5,031,582              | 0.40               |
| Cie de Saint-Gobain SA, Reg. S 2.625% 10/08/2032  | EUR      | 2,000,000                  | 1,851,603              | 0.15               |
| CNP Assurances SACA, Reg. S 0.375% 08/03/2028   | EUR      | 2,400,000                  | 2,095,077              | 0.16               |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Home Loan SFH SA, Reg. S 0.875% 31/08/2027  | EUR      | 10,000,000                 | 9,298,094              | 0.73               |
| Credit Agricole SA 0.125% 09/12/2027  | EUR      | 5,900,000                  | 5,229,308              | 0.41               |
| Credit Agricole SA, Reg. S 4.375% 27/11/2033  | EUR      | 3,600,000                  | 3,719,065              | 0.29               |
| Credit Mutuel Home Loan SFH SA, Reg. S 3.125% 22/02/2033  | EUR      | 6,500,000                  | 6,443,525              | 0.51               |
| Danone SA, Reg. S 3.706% 13/11/2029   | EUR      | 4,500,000                  | 4,557,842              | 0.36               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 2,400,000                  | 2,092,439              | 0.16               |
| Engie SA, Reg. S 3.875% 06/03/2036  | EUR      | 3,100,000                  | 3,065,158              | 0.24               |
| Engie SA, Reg. S 4.25% 11/01/2043   | EUR      | 5,400,000                  | 5,286,756              | 0.42               |
| La Banque Postale Home Loan SFH SA, Reg. S 3.25% 23/01/2030   | EUR      | 10,000,000                 | 10,023,343             | 0.79               |
| La Mondiale SAM, Reg. S, FRN 4.8% 18/01/2048  | USD      | 6,000,000                  | 5,191,895              | 0.41               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 2,800,000                  | 2,796,809              | 0.22               |
| Societe Generale SA, Reg. S 0.75% 25/01/2027  | EUR      | 3,000,000                  | 2,773,499              | 0.22               |
| Societe Generale SA, Reg. S 0.125% 18/02/2028   | EUR      | 7,000,000                  | 6,159,412              | 0.48               |
| Societe Generale SA, Reg. S 2.625% 30/05/2029   | EUR      | 7,400,000                  | 7,069,461              | 0.56               |
| Societe Generale SA, Reg. S 4.25% 06/12/2030  | EUR      | 4,700,000                  | 4,696,290              | 0.37               |
| Societe Generale SFH SA, Reg. S 3.125% 24/02/2032   | EUR      | 8,700,000                  | 8,653,465              | 0.68               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 4,100,000                  | 4,018,404              | 0.32               |
| Veolia Environnement SA, Reg. S 1.625% 21/09/2032   | EUR      | 7,000,000                  | 6,001,358              | 0.47               |
|   |          |                            | <u>171,901,325</u>     | <u>13.52</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 32,134,000                 | 31,817,154             | 2.50               |
| Commerzbank AG, Reg. S, FRN 5.125% 18/01/2030   | EUR      | 3,500,000                  | 3,639,584              | 0.29               |
| Commerzbank AG, Reg. S, FRN 4.625% 17/01/2031   | EUR      | 1,300,000                  | 1,325,411              | 0.10               |
| Deutsche Bank AG, Reg. S, FRN 4.125% 04/04/2030   | EUR      | 4,800,000                  | 4,774,811              | 0.38               |
| Deutsche Bank AG, Reg. S, FRN 5% 05/09/2030   | EUR      | 1,000,000                  | 1,030,299              | 0.08               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 4,000,000                  | 4,051,530              | 0.32               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2032   | EUR      | 7,600,000                  | 7,411,802              | 0.58               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 1,800,000                  | 1,813,263              | 0.14               |
| Eurogrid GmbH, Reg. S 3.598% 01/02/2029   | EUR      | 2,900,000                  | 2,886,962              | 0.23               |
| Eurogrid GmbH, Reg. S 1.113% 15/05/2032   | EUR      | 2,800,000                  | 2,301,534              | 0.18               |
| Fresenius SE & Co. KGaA, Reg. S 5.125% 05/10/2030   | EUR      | 2,280,000                  | 2,431,784              | 0.19               |
| Robert Bosch GmbH, Reg. S 3.625% 02/06/2027   | EUR      | 8,000,000                  | 8,039,343              | 0.63               |
| Volkswagen Financial Services AG, Reg. S 3.875% 10/09/2030  | EUR      | 2,352,000                  | 2,352,674              | 0.19               |
| Volkswagen Leasing GmbH, Reg. S 4.625% 25/03/2029   | EUR      | 4,443,000                  | 4,583,218              | 0.36               |
|   |          |                            | <u>78,459,369</u>      | <u>6.17</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 5% 12/05/2030  | EUR      | 5,677,000                  | 5,688,160              | 0.45               |
| National Bank of Greece SA, Reg. S, FRN 4.5% 29/01/2029   | EUR      | 5,846,000                  | 5,841,485              | 0.46               |
|   |          |                            | <u>11,529,645</u>      | <u>0.91</u>        |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 5.75% 16/02/2029   | EUR      | 2,980,000                  | 3,169,922              | 0.25               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 4,200,000                  | 4,070,080              | 0.32               |
| Bank of Ireland Group plc, Reg. S, FRN 4.625% 13/11/2029  | EUR      | 3,640,000                  | 3,755,884              | 0.29               |
| Linde plc, Reg. S 3.375% 12/06/2029   | EUR      | 6,200,000                  | 6,215,987              | 0.49               |
| Linde plc, Reg. S 3.375% 04/06/2030   | EUR      | 10,400,000                 | 10,409,464             | 0.82               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 3,000,000                  | 3,160,728              | 0.25               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 3% 19/08/2031   | EUR      | 2,000,000                  | 1,916,382              | 0.15               |
| Vodafone International Financing DAC, Reg. S 3.25% 02/03/2029   | EUR      | 5,000,000                  | 4,960,577              | 0.39               |
|   |          |                            | <u>37,659,024</u>      | <u>2.96</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028   | EUR      | 10,840,000                 | 9,975,372              | 0.78               |
| Autostrade per l'Italia SpA, Reg. S 2% 15/01/2030   | EUR      | 2,800,000                  | 2,506,885              | 0.20               |
| Banco BPM SpA, Reg. S, FRN 4.875% 17/01/2030  | EUR      | 3,164,000                  | 3,233,924              | 0.25               |
| BPER Banca SpA, Reg. S, FRN 4.25% 20/02/2030  | EUR      | 3,393,000                  | 3,417,502              | 0.27               |
| Enel SpA, Reg. S, FRN 3.375% Perpetual  | EUR      | 5,000,000                  | 4,851,393              | 0.38               |
| Enel SpA, Reg. S, FRN 6.625% Perpetual  | EUR      | 5,740,000                  | 6,186,349              | 0.49               |
| Intesa Sanpaolo SpA, Reg. S 5.125% 29/08/2031   | EUR      | 3,207,000                  | 3,432,916              | 0.27               |
| Terna - Rete Elettrica Nazionale, Reg. S 3.5% 17/01/2031  | EUR      | 3,320,000                  | 3,263,422              | 0.26               |
| Terna - Rete Elettrica Nazionale, Reg. S 3.875% 24/07/2033  | EUR      | 3,190,000                  | 3,202,904              | 0.25               |
|   |          |                            | <u>40,070,667</u>      | <u>3.15</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| DH Europe Finance II SARL 0.75% 18/09/2031  | EUR      | 6,000,000                  | 4,968,691              | 0.39               |
| DH Europe Finance Sarl 1.2% 30/06/2027  | EUR      | 2,597,000                  | 2,437,236              | 0.19               |
| Eurofins Scientific SE, Reg. S 4% 06/07/2029  | EUR      | 2,170,000                  | 2,106,081              | 0.17               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 3,090,000                  | 3,090,794              | 0.24               |
| Eurofins Scientific SE, Reg. S 0.875% 19/05/2031  | EUR      | 4,749,000                  | 3,703,508              | 0.29               |
| John Deere Bank SA, Reg. S 3.3% 15/10/2029  | EUR      | 4,822,000                  | 4,805,950              | 0.38               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 3,902,000                  | 3,924,448              | 0.31               |
| Logicor Financing Sarl, Reg. S 1.625% 17/01/2030  | EUR      | 2,960,000                  | 2,540,185              | 0.20               |
| Nestle Finance International Ltd., Reg. S 3.5% 13/12/2027   | EUR      | 7,931,000                  | 8,013,849              | 0.63               |
| Nestle Finance International Ltd., Reg. S 1.25% 29/03/2031  | EUR      | 2,500,000                  | 2,222,906              | 0.17               |
|   |          |                            | <u>37,813,648</u>      | <u>2.97</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 5.125% 22/02/2033  | EUR      | 7,100,000                  | 7,243,074              | 0.57               |
| ABN AMRO Bank NV, Reg. S, FRN 5.5% 21/09/2033   | EUR      | 4,200,000                  | 4,359,414              | 0.34               |
| ASR Nederland NV, Reg. S 3.625% 12/12/2028  | EUR      | 2,756,000                  | 2,757,093              | 0.22               |
| CNH Industrial NV, Reg. S 3.75% 11/06/2031  | EUR      | 8,300,000                  | 8,192,983              | 0.64               |
| Cooperatieve Rabobank UA, Reg. S 3.296% 22/11/2028  | EUR      | 5,500,000                  | 5,569,028              | 0.44               |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| de Volksbank NV, Reg. S 4.625% 23/11/2027   | EUR      | 4,200,000                  | 4,283,084              | 0.34               |
| de Volksbank NV, Reg. S, FRN 2.375% 04/05/2027  | EUR      | 2,200,000                  | 2,138,368              | 0.17               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 7,400,000                  | 7,128,835              | 0.56               |
| Digital Dutch Finco BV, REIT, Reg. S 1.25% 01/02/2031   | EUR      | 3,113,000                  | 2,591,345              | 0.20               |
| Enel Finance International NV, Reg. S 4.5% 20/02/2043   | EUR      | 3,000,000                  | 2,977,361              | 0.23               |
| Enexis Holding NV, Reg. S 3.625% 12/06/2034   | EUR      | 5,509,000                  | 5,587,444              | 0.44               |
| GSK Capital BV, Reg. S 3.125% 28/11/2032  | EUR      | 7,000,000                  | 6,775,954              | 0.53               |
| ING Groep NV, Reg. S, FRN 2.125% 23/05/2026   | EUR      | 5,800,000                  | 5,711,007              | 0.45               |
| ING Groep NV, Reg. S, FRN 0.25% 01/02/2030  | EUR      | 6,500,000                  | 5,537,446              | 0.44               |
| Koninklijke KPN NV, Reg. S 3.875% 03/07/2031  | EUR      | 8,100,000                  | 8,196,862              | 0.65               |
| Koninklijke KPN NV, Reg. S 3.875% 16/02/2036  | EUR      | 2,300,000                  | 2,269,908              | 0.18               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 1,940,000                  | 1,960,412              | 0.15               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 2,745,000                  | 2,663,935              | 0.21               |
| Nationale-Nederlanden Bank NV (The), Reg. S 3.25% 28/05/2027  | EUR      | 6,400,000                  | 6,400,308              | 0.50               |
| Nationale-Nederlanden Bank NV (The) Netherlands, Reg. S 3.625% 16/10/2026                                 | EUR      | 6,100,000                  | 6,139,186              | 0.48               |
| Nederlandse Gasunie NV, Reg. S 3.875% 22/05/2033  | EUR      | 2,840,000                  | 2,904,943              | 0.23               |
| Nederlandse Gasunie NV, Reg. S 3.375% 11/07/2034  | EUR      | 3,950,000                  | 3,889,019              | 0.31               |
| RELX Finance BV, Reg. S 3.75% 12/06/2031  | EUR      | 3,284,000                  | 3,327,292              | 0.26               |
| RELX Finance BV, Reg. S 3.375% 20/03/2033   | EUR      | 4,162,000                  | 4,084,636              | 0.32               |
| Roche Finance Europe BV, Reg. S 3.312% 04/12/2027   | EUR      | 12,607,000                 | 12,639,558             | 0.99               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 1,500,000                  | 1,536,008              | 0.12               |
| Sartorius Finance BV, Reg. S 4.5% 14/09/2032  | EUR      | 2,000,000                  | 2,054,862              | 0.16               |
| Siemens Financieringsmaatschappij NV, Reg. S 3.375% 22/02/2037  | EUR      | 5,700,000                  | 5,558,531              | 0.44               |
| TenneT Holding BV, FRN 4.625% Perpetual   | EUR      | 3,988,000                  | 3,963,535              | 0.31               |
| TenneT Holding BV, Reg. S 0.5% 09/06/2031   | EUR      | 630,000                    | 521,961                | 0.04               |
| TenneT Holding BV, Reg. S 0.125% 30/11/2032   | EUR      | 2,049,000                  | 1,581,243              | 0.12               |
| TenneT Holding BV, Reg. S 0.875% 16/06/2035   | EUR      | 1,000,000                  | 761,349                | 0.06               |
| TenneT Holding BV, Reg. S 2.75% 17/05/2042  | EUR      | 1,420,000                  | 1,234,525              | 0.10               |
| Thermo Fisher Scientific Finance I BV 1.125% 18/10/2033   | EUR      | 5,000,000                  | 4,062,103              | 0.32               |
| Unilever Finance Netherlands BV, Reg. S 1% 14/02/2027   | EUR      | 5,000,000                  | 4,728,650              | 0.37               |
| Vesteda Finance BV, Reg. S 2% 10/07/2026  | EUR      | 4,620,000                  | 4,458,245              | 0.35               |
| Vesteda Finance BV, Reg. S 0.75% 18/10/2031   | EUR      | 250,000                    | 201,099                | 0.02               |
| Vesteda Finance BV, Reg. S 4% 07/05/2032  | EUR      | 7,683,000                  | 7,710,644              | 0.61               |
| Volkswagen International Finance NV, Reg. S 4.375% 15/05/2030   | EUR      | 2,100,000                  | 2,155,673              | 0.17               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 3,900,000                  | 3,622,826              | 0.29               |
| Volkswagen International Finance NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 3,600,000                  | 3,314,761              | 0.26               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 1,100,000                  | 1,242,907              | 0.10               |
| Wolters Kluwer NV, Reg. S 3% 23/09/2026   | EUR      | 1,211,000                  | 1,202,313              | 0.09               |
| Wolters Kluwer NV, Reg. S 0.25% 30/03/2028  | EUR      | 3,788,000                  | 3,379,603              | 0.27               |
| Wolters Kluwer NV, Reg. S 3.75% 03/04/2031  | EUR      | 1,477,000                  | 1,496,068              | 0.12               |
| ZF Europe Finance BV, Reg. S 4.75% 31/01/2029   | EUR      | 8,700,000                  | 8,721,861              | 0.69               |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 188,837,262            | 14.86              |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S, FRN 0.25% 23/02/2029  | EUR      | 4,690,000                  | 4,143,783              | 0.32               |
| Statkraft A/S, Reg. S 3.375% 22/03/2032   | EUR      | 3,953,000                  | 3,926,887              | 0.31               |
|   |          |                            | 8,070,670              | 0.63               |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 7,700,000                  | 8,156,841              | 0.64               |
|   |          |                            | 8,156,841              | 0.64               |
| <i>Portugal</i>   |          |                            |                        |                    |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 2,400,000                  | 2,319,804              | 0.18               |
|   |          |                            | 2,319,804              | 0.18               |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 2,920,000                  | 3,036,362              | 0.24               |
|   |          |                            | 3,036,362              | 0.24               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Korea Housing Finance Corp., Reg. S 4.082% 25/09/2027   | EUR      | 3,801,000                  | 3,881,505              | 0.31               |
| Korea Housing Finance Corp., Reg. S 3.124% 18/03/2029   | EUR      | 3,984,000                  | 3,955,315              | 0.31               |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 6,305,000                  | 6,229,151              | 0.49               |
|   |          |                            | 14,065,971             | 1.11               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 3.5% 26/03/2031  | EUR      | 6,000,000                  | 5,947,506              | 0.47               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 5.75% 15/09/2033  | EUR      | 3,600,000                  | 3,755,488              | 0.30               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 2,600,000                  | 2,618,872              | 0.21               |
| Banco de Sabadell SA, Reg. S, FRN 4% 15/01/2030   | EUR      | 1,400,000                  | 1,412,196              | 0.11               |
| Banco de Sabadell SA, Reg. S, FRN 4.25% 13/09/2030  | EUR      | 2,600,000                  | 2,624,226              | 0.21               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 9,300,000                  | 8,928,000              | 0.70               |
| Banco Santander SA, Reg. S 0.2% 11/02/2028  | EUR      | 4,200,000                  | 3,729,571              | 0.29               |
| Banco Santander SA, Reg. S 3.375% 11/01/2030  | EUR      | 9,700,000                  | 9,723,672              | 0.77               |
| Banco Santander SA, Reg. S 4.875% 18/10/2031  | EUR      | 5,700,000                  | 6,020,965              | 0.47               |
| Banco Santander SA, Reg. S, FRN 5.75% 23/08/2033  | EUR      | 4,000,000                  | 4,168,929              | 0.33               |
| CaixaBank SA, Reg. S 0.375% 03/02/2025  | EUR      | 6,900,000                  | 6,762,293              | 0.53               |
| CaixaBank SA, Reg. S, FRN 5% 19/07/2029   | EUR      | 3,100,000                  | 3,226,841              | 0.25               |
| CaixaBank SA, Reg. S, FRN 4.125% 09/02/2032   | EUR      | 3,600,000                  | 3,610,345              | 0.28               |
| EDP Servicios Financieros Espana SA, Reg. S 3.5% 16/07/2030   | EUR      | 3,808,000                  | 3,762,113              | 0.30               |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| EDP Servicios Financieros Espana SA, Reg. S 4.375% 04/04/2032   | EUR      | 3,000,000                  | 3,107,321              | 0.24               |
| Telefonica Emisiones SA, Reg. S 2.318% 17/10/2028   | EUR      | 6,000,000                  | 5,731,266              | 0.45               |
|   |          |                            | <u>75,129,604</u>      | <u>5.91</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S 0.75% 28/06/2027   | EUR      | 10,000,000                 | 9,304,553              | 0.73               |
| Skandinaviska Enskilda Banken AB, Reg. S 0.75% 09/08/2027   | EUR      | 4,279,000                  | 3,927,508              | 0.31               |
| Skandinaviska Enskilda Banken AB, Reg. S, FRN 4.205% 03/05/2027   | EUR      | 7,822,000                  | 7,823,833              | 0.62               |
| Svenska Handelsbanken AB, Reg. S 0.125% 03/11/2026  | EUR      | 3,328,000                  | 3,080,972              | 0.24               |
| Svenska Handelsbanken AB, Reg. S 3.75% 15/02/2034   | EUR      | 8,612,000                  | 8,651,378              | 0.68               |
| Swedbank AB, Reg. S 4.125% 13/11/2028   | EUR      | 5,000,000                  | 5,128,442              | 0.40               |
| Swedbank AB, Reg. S 3.375% 29/05/2030   | EUR      | 3,650,000                  | 3,635,724              | 0.29               |
| Volvo Treasury AB, Reg. S 3.125% 08/09/2026   | EUR      | 5,228,000                  | 5,184,607              | 0.41               |
|   |          |                            | <u>46,737,017</u>      | <u>3.68</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| First Abu Dhabi Bank PJSC, Reg. S 1.625% 07/04/2027   | EUR      | 2,888,000                  | 2,731,211              | 0.21               |
|   |          |                            | <u>2,731,211</u>       | <u>0.21</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 4.918% 08/08/2030   | EUR      | 9,650,000                  | 10,037,185             | 0.79               |
| British Telecommunications plc, Reg. S 3.75% 13/05/2031   | EUR      | 3,220,000                  | 3,226,480              | 0.25               |
| British Telecommunications plc, Reg. S, FRN 4.25% 06/01/2033  | EUR      | 4,410,000                  | 4,533,348              | 0.36               |
| British Telecommunications plc, Reg. S, FRN 5.125% 03/10/2054   | EUR      | 2,020,000                  | 2,027,575              | 0.16               |
| Cadent Finance plc, Reg. S 4.25% 05/07/2029   | EUR      | 3,145,000                  | 3,208,374              | 0.25               |
| Cadent Finance plc, Reg. S 0.625% 19/03/2030  | EUR      | 9,490,000                  | 7,927,634              | 0.62               |
| HSBC Holdings plc, Reg. S, FRN 0.309% 13/11/2026  | EUR      | 9,985,000                  | 9,523,345              | 0.75               |
| HSBC Holdings plc, Reg. S, FRN 4.752% 10/03/2028  | EUR      | 6,402,000                  | 6,556,304              | 0.52               |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 2,930,000                  | 2,934,883              | 0.23               |
| Lloyds Bank Corporate Markets plc, Reg. S 0.375% 28/01/2025   | EUR      | 1,976,000                  | 1,938,795              | 0.15               |
| Lloyds Bank plc, Reg. S 0.125% 18/06/2026   | EUR      | 5,000,000                  | 4,690,827              | 0.37               |
| Lloyds Banking Group plc, Reg. S, FRN 0.5% 12/11/2025   | EUR      | 3,288,000                  | 3,248,403              | 0.26               |
| Lloyds Banking Group plc, Reg. S, FRN 3.875% 14/05/2032   | EUR      | 1,920,000                  | 1,914,882              | 0.15               |
| National Grid plc, Reg. S 0.25% 01/09/2028  | EUR      | 5,702,000                  | 4,964,376              | 0.39               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 7,624,000                  | 7,675,014              | 0.60               |
| Nationwide Building Society, Reg. S 4.5% 01/11/2026   | EUR      | 3,210,000                  | 3,275,669              | 0.26               |
| Nationwide Building Society, Reg. S 2% 28/04/2027   | EUR      | 7,130,000                  | 6,837,913              | 0.54               |
| Nationwide Building Society, Reg. S 1.125% 31/05/2028   | EUR      | 6,000,000                  | 5,535,370              | 0.44               |
| Nationwide Building Society, Reg. S 3.375% 27/11/2028   | EUR      | 6,000,000                  | 6,033,582              | 0.47               |
| Nationwide Building Society, Reg. S, FRN 4.375% 16/04/2034  | EUR      | 3,691,000                  | 3,682,303              | 0.29               |
| Santander UK Group Holdings plc, Reg. S, FRN 3.53% 25/08/2028   | EUR      | 2,540,000                  | 2,510,763              | 0.20               |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 plc, Reg. S 1.125% 12/03/2027  | EUR      | 7,843,000                  | 7,402,206              | 0.58               |
| SSE plc, Reg. S 2.875% 01/08/2029   | EUR      | 6,730,000                  | 6,503,691              | 0.51               |
| Standard Chartered plc, Reg. S, FRN 0.9% 02/07/2027   | EUR      | 1,904,000                  | 1,799,510              | 0.14               |
| Standard Chartered plc, Reg. S, FRN 4.874% 10/05/2031   | EUR      | 2,280,000                  | 2,368,005              | 0.19               |
| Standard Chartered plc, Reg. S, FRN 4.196% 04/03/2032   | EUR      | 5,450,000                  | 5,465,641              | 0.43               |
| TSB Bank plc, Reg. S 3.319% 05/03/2029  | EUR      | 2,570,000                  | 2,574,900              | 0.20               |
| Vodafone Group plc, Reg. S 2.2% 25/08/2026  | EUR      | 3,995,000                  | 3,903,062              | 0.31               |
|   |          |                            | 132,300,040            | 10.41              |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 2.125% 01/06/2029  | EUR      | 8,000,000                  | 7,555,221              | 0.59               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 9,552,000                  | 8,514,781              | 0.67               |
| American Tower Corp., REIT 4.1% 16/05/2034  | EUR      | 2,940,000                  | 2,914,960              | 0.23               |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 6,880,000                  | 6,976,026              | 0.55               |
| Bank of America Corp., Reg. S, FRN 0.654% 26/10/2031  | EUR      | 5,000,000                  | 4,126,024              | 0.32               |
| Booking Holdings, Inc. 4.5% 15/11/2031  | EUR      | 3,073,000                  | 3,238,850              | 0.25               |
| Booking Holdings, Inc. 4.125% 12/05/2033  | EUR      | 4,486,000                  | 4,610,740              | 0.36               |
| Carrier Global Corp. 4.125% 29/05/2028  | EUR      | 3,476,000                  | 3,538,470              | 0.28               |
| Citigroup, Inc., Reg. S, FRN 3.713% 22/09/2028  | EUR      | 4,318,000                  | 4,330,253              | 0.34               |
| Corning, Inc. 4.125% 15/05/2031   | EUR      | 3,000,000                  | 3,047,004              | 0.24               |
| General Mills, Inc. 3.907% 13/04/2029   | EUR      | 3,323,000                  | 3,366,612              | 0.26               |
| General Mills, Inc. 3.65% 23/10/2030  | EUR      | 3,910,000                  | 3,908,791              | 0.31               |
| IHG Finance LLC, Reg. S 4.375% 28/11/2029   | EUR      | 6,541,000                  | 6,698,420              | 0.53               |
| International Business Machines Corp. 0.3% 11/02/2028   | EUR      | 7,071,000                  | 6,344,403              | 0.50               |
| International Business Machines Corp. 3.625% 06/02/2031   | EUR      | 5,000,000                  | 5,032,200              | 0.40               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 9,950,000                  | 9,527,248              | 0.75               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 2,361,000                  | 2,185,056              | 0.17               |
| Metropolitan Life Global Funding I, Reg. S 0.55% 16/06/2027   | EUR      | 8,000,000                  | 7,360,634              | 0.58               |
| Metropolitan Life Global Funding I, Reg. S 3.75% 07/12/2031   | EUR      | 3,939,000                  | 4,009,198              | 0.31               |
| Metropolitan Life Global Funding I, Reg. S 3.625% 26/03/2034  | EUR      | 5,080,000                  | 5,059,722              | 0.40               |
| Morgan Stanley, FRN 4.656% 02/03/2029   | EUR      | 14,508,000                 | 14,957,711             | 1.18               |
| Morgan Stanley, FRN 0.497% 07/02/2031   | EUR      | 4,274,000                  | 3,561,328              | 0.28               |
| National Grid North America, Inc., Reg. S 4.668% 12/09/2033   | EUR      | 1,637,000                  | 1,700,064              | 0.13               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 9,520,000                  | 9,495,945              | 0.75               |
| New York Life Global Funding, Reg. S 3.45% 30/01/2031   | EUR      | 6,725,000                  | 6,726,519              | 0.53               |
| Procter & Gamble Co. (The) 3.25% 02/08/2031   | EUR      | 6,540,000                  | 6,552,986              | 0.52               |
| Thermo Fisher Scientific, Inc. 2.375% 15/04/2032  | EUR      | 6,444,000                  | 5,962,815              | 0.47               |
| T-Mobile USA, Inc. 3.7% 08/05/2032  | EUR      | 4,883,000                  | 4,891,143              | 0.38               |
| Verizon Communications, Inc. 3.5% 28/06/2032  | EUR      | 8,810,000                  | 8,719,328              | 0.69               |
| Verizon Communications, Inc. 1.3% 18/05/2033  | EUR      | 4,050,000                  | 3,321,954              | 0.26               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 1,878,000                  | 1,879,214              | 0.15               |
| Warnermedia Holdings, Inc. 4.693% 17/05/2033  | EUR      | 10,245,000                 | 10,183,581             | 0.80               |



## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 180,297,201            | 14.18              |
| Total Bonds   |          |                            | 1,198,443,580          | 94.28              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 1,198,443,580          | 94.28              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032   | EUR      | 4,000,000                  | 3,650,513              | 0.29               |
|   |          |                            | 3,650,513              | 0.29               |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 6,900,000                  | 5,931,365              | 0.46               |
|   |          |                            | 5,931,365              | 0.46               |
| Total Bonds   |          |                            | 9,581,878              | 0.75               |
| Total Other transferable securities and money market instruments  |          |                            | 9,581,878              | 0.75               |
| <b>Total Investments</b>  |          |                            | <b>1,208,025,458</b>   | <b>95.03</b>       |
| <b>Cash</b>   |          |                            | <b>48,350,128</b>      | <b>3.80</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>14,783,063</b>      | <b>1.17</b>        |
| <b>Total net assets</b>   |          |                            | <b>1,271,158,649</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

#### 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, 19/09/2024                                 | 6                      | USD      | 614,941                   | 4,045                            | –                  |
| Euro-Bund, 06/09/2024                                       | 442                    | EUR      | 58,176,040                | 550,469                          | 0.04               |
| Euro-buxl 30 Year Bond, 06/09/2024                          | 5                      | EUR      | 651,200                   | 13,268                           | –                  |
| Euro-Schatz, 06/09/2024                                     | 1,607                  | EUR      | 169,859,900               | 696,770                          | 0.06               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,264,552</b>                 | <b>0.10</b>        |
| US 5 Year Note, 30/09/2024                                  | (77)                   | USD      | (7,653,189)               | (42,641)                         | (0.01)             |
| Euro-Bobl, 06/09/2024                                       | (1,010)                | EUR      | (117,604,400)             | (784,470)                        | (0.06)             |
| Long Gilt, 26/09/2024                                       | (2)                    | GBP      | (230,162)                 | (1,003)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(828,114)</b>                 | <b>(0.07)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>436,438</b>                   | <b>0.03</b>        |

## Schedule of Investments (continued)

### Robeco Euro SDG Credits

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 22,939,799       | EUR           | 23,538,457  | 03/07/2024    | BNP Paribas  | 282,643                    | 0.02            |
| EUR   | 102,832          | CHF           | 98,179      | 03/07/2024    | Barclays     | 881                        | –               |
| EUR   | 50,992           | CHF           | 49,100      | 03/07/2024    | BNP Paribas  | 6                          | –               |
| EUR   | 568,628          | CHF           | 542,593     | 03/07/2024    | HSBC         | 5,190                      | –               |
| EUR   | 24,789           | CHF           | 23,715      | 03/07/2024    | J.P. Morgan  | 163                        | –               |
| GBP   | 570,417          | EUR           | 668,141     | 03/07/2024    | Barclays     | 4,623                      | –               |
| GBP   | 4,439            | EUR           | 5,207       | 03/07/2024    | HSBC         | 28                         | –               |
| GBP   | 1,068,462        | EUR           | 1,252,198   | 03/07/2024    | J.P. Morgan  | 7,974                      | –               |
| USD   | 438,687          | EUR           | 404,490     | 03/07/2024    | Barclays     | 4,810                      | –               |
| USD   | 1,672            | EUR           | 1,536       | 03/07/2024    | BNP Paribas  | 24                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>306,342</b>             | <b>0.02</b>     |
| CHF   | 20,400           | EUR           | 21,290      | 01/07/2024    | Barclays     | (107)                      | –               |
| CHF   | 72,801           | EUR           | 75,626      | 03/07/2024    | Barclays     | (28)                       | –               |
| CHF   | 9,977            | EUR           | 10,439      | 03/07/2024    | HSBC         | (79)                       | –               |
| EUR   | 178,961          | CHF           | 173,279     | 03/07/2024    | Barclays     | (976)                      | –               |
| EUR   | 52,842           | CHF           | 51,510      | 03/07/2024    | J.P. Morgan  | (647)                      | –               |
| EUR   | 20,550           | CHF           | 20,095      | 03/07/2024    | Rabobank     | (316)                      | –               |
| EUR   | 4,474            | USD           | 4,869       | 03/07/2024    | HSBC         | (69)                       | –               |
| EUR   | 8,947,291        | USD           | 9,718,571   | 03/07/2024    | Rabobank     | (120,240)                  | (0.01)          |
| GBP   | 1,925            | EUR           | 2,274       | 03/07/2024    | J.P. Morgan  | (3)                        | –               |
| USD   | 1,449            | EUR           | 1,353       | 03/07/2024    | Barclays     | (1)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(122,466)</b>           | <b>(0.01)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>183,876</b>             | <b>0.01</b>     |

### Robeco Euro SDG Credits

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount   | Currency | Counterparty | Security Description                                 | Maturity Date | Market Value EUR | % of Net Assets |
|--|----------|--------------|--|---------------|------------------|-----------------|
| 12,602,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.913% | 25/07/2043    | 233,541          | 0.02            |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |          |              |  |               | <b>233,541</b>   | <b>0.02</b>     |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>   |          |              |  |               | <b>233,541</b>   | <b>0.02</b>     |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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 5.101%<br>03/02/2033                  | EUR      | 33,000,000                 | 33,890,191             | 1.58               |
| Commonwealth Bank of Australia, FRN 4.266% 04/06/2034   | EUR      | 14,000,000                 | 14,028,772             | 0.65               |
|   |          |                            | <u>47,918,963</u>      | <u>2.23</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 4% 07/06/2033   | EUR      | 3,100,000                  | 3,052,236              | 0.14               |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 14,400,000                 | 13,593,275             | 0.63               |
| Erste Group Bank AG, Reg. S, FRN 4.25% Perpetual  | EUR      | 16,200,000                 | 14,622,326             | 0.68               |
| Erste Group Bank AG, Reg. S, FRN 7% Perpetual   | EUR      | 18,000,000                 | 17,685,000             | 0.82               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.625% 21/08/2029                               | EUR      | 1,400,000                  | 1,394,373              | 0.07               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 19,600,000                 | 18,828,504             | 0.88               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.5% 31/05/2030                                 | EUR      | 3,300,000                  | 3,336,780              | 0.16               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 11,600,000                 | 9,672,342              | 0.45               |
| Vienna Insurance Group AG Wiener Versicherung Gruppe, Reg. S,<br>FRN 4.875% 15/06/2042        | EUR      | 14,500,000                 | 14,513,299             | 0.68               |
|   |          |                            | <u>96,698,135</u>      | <u>4.51</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| AG Insurance SA, Reg. S, FRN 3.5% 30/06/2047  | EUR      | 18,100,000                 | 17,647,350             | 0.82               |
| Ageas SA, Reg. S, FRN 3.25% 02/07/2049  | EUR      | 19,900,000                 | 18,694,363             | 0.87               |
| Ageas SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 18,000,000                 | 15,270,792             | 0.71               |
| Belfius Bank SA, Reg. S, FRN 5.25% 19/04/2033   | EUR      | 15,600,000                 | 15,965,014             | 0.74               |
| Belfius Bank SA, Reg. S, FRN 4.875% 11/06/2035  | EUR      | 3,000,000                  | 3,032,747              | 0.14               |
| Crelan SA, Reg. S, FRN 5.25% 23/01/2032   | EUR      | 3,800,000                  | 3,969,291              | 0.18               |
| Crelan SA, Reg. S, FRN 5.375% 30/04/2035  | EUR      | 14,800,000                 | 14,972,559             | 0.70               |
| KBC Group NV, Reg. S, FRN 4.875% 25/04/2033   | EUR      | 35,000,000                 | 35,524,309             | 1.66               |
| KBC Group NV, Reg. S, FRN 4.75% 17/04/2035  | EUR      | 9,500,000                  | 9,579,407              | 0.45               |
|   |          |                            | <u>134,655,832</u>     | <u>6.27</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 4.57% 03/07/2031  | EUR      | 6,700,000                  | 6,675,679              | 0.31               |
|   |          |                            | <u>6,675,679</u>       | <u>0.31</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 5,000,000                  | 4,837,467              | 0.23               |
| Danske Bank A/S, Reg. S, FRN 4.625% 14/05/2034  | EUR      | 31,930,000                 | 32,266,673             | 1.50               |
| Jyske Bank A/S, FRN 1.25% 28/01/2031  | EUR      | 400,000                    | 379,484                | 0.02               |
| Jyske Bank A/S, Reg. S, FRN 5.125% 01/05/2035   | EUR      | 17,693,000                 | 18,063,714             | 0.84               |
| Nykredit Realkredit A/S, Reg. S, FRN 5.5% 29/12/2032  | EUR      | 30,000,000                 | 30,956,629             | 1.44               |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 86,503,967             | 4.03               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 4.875% 23/02/2034  | EUR      | 5,710,000                  | 5,891,646              | 0.28               |
| Nordea Bank Abp, Reg. S, FRN 4.125% 29/05/2035  | EUR      | 10,790,000                 | 10,797,399             | 0.50               |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 5,000,000                  | 4,302,800              | 0.20               |
|   |          |                            | 20,991,845             | 0.98               |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 1.875% 10/07/2042   | EUR      | 10,000,000                 | 8,270,212              | 0.39               |
| AXA SA, Reg. S, FRN 4.25% 10/03/2043  | EUR      | 11,000,000                 | 10,693,518             | 0.50               |
| AXA SA, Reg. S, FRN 5.5% 11/07/2043   | EUR      | 18,127,000                 | 19,112,553             | 0.89               |
| AXA SA, Reg. S, FRN 3.25% 28/05/2049  | EUR      | 10,000,000                 | 9,518,368              | 0.44               |
| AXA SA, Reg. S, FRN 6.375% Perpetual  | EUR      | 5,034,000                  | 5,149,377              | 0.24               |
| Banque Federative du Credit Mutuel SA, Reg. S 5.125% 13/01/2033   | EUR      | 14,000,000                 | 14,577,232             | 0.68               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                                   | EUR      | 11,800,000                 | 11,636,028             | 0.54               |
| BNP Paribas SA, Reg. S, FRN 2% 24/05/2031   | GBP      | 2,800,000                  | 3,066,128              | 0.14               |
| BNP Paribas SA, Reg. S, FRN 2.5% 31/03/2032   | EUR      | 21,000,000                 | 19,952,766             | 0.93               |
| BNP Paribas SA, Reg. S, FRN 6.875% Perpetual  | EUR      | 5,600,000                  | 5,709,098              | 0.27               |
| BNP Paribas SA, Reg. S, FRN 7.375% Perpetual  | EUR      | 3,000,000                  | 3,116,698              | 0.15               |
| BPCE SA, Reg. S, FRN 1.75% 02/02/2034   | EUR      | 14,400,000                 | 12,852,220             | 0.60               |
| BPCE SA, Reg. S, FRN 5.125% 25/01/2035  | EUR      | 14,700,000                 | 14,997,429             | 0.70               |
| BPCE SA, Reg. S, FRN 4.875% 26/02/2036  | EUR      | 6,900,000                  | 6,964,516              | 0.33               |
| Credit Agricole Assurances SA, Reg. S 2% 17/07/2030   | EUR      | 10,000,000                 | 8,670,623              | 0.40               |
| Credit Agricole Assurances SA, Reg. S 5.875% 25/10/2033   | EUR      | 6,000,000                  | 6,491,057              | 0.30               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 10,100,000                 | 10,129,964             | 0.47               |
| Credit Agricole SA, Reg. S, FRN 5.5% 28/08/2033   | EUR      | 13,000,000                 | 13,539,171             | 0.63               |
| Credit Agricole SA, Reg. S, FRN 4.375% 15/04/2036   | EUR      | 9,000,000                  | 8,883,173              | 0.41               |
| Credit Mutuel Arkea SA, Reg. S, FRN 4.81% 15/05/2035  | EUR      | 5,000,000                  | 5,007,661              | 0.23               |
| Groupe des Assurances du Credit Mutuel SADIR, Reg. S, FRN 1.85%<br>21/04/2042                             | EUR      | 13,000,000                 | 10,495,313             | 0.49               |
| Groupe des Assurances du Credit Mutuel SADIR, Reg. S, FRN 5%<br>30/10/2044                                | EUR      | 7,200,000                  | 7,103,160              | 0.33               |
| La Banque Postale SA, Reg. S, FRN 0.75% 02/08/2032  | EUR      | 5,500,000                  | 4,911,148              | 0.23               |
| La Mondiale SAM, Reg. S, FRN 5.875% 26/01/2047  | USD      | 14,464,000                 | 13,165,783             | 0.61               |
| La Mondiale SAM, Reg. S, FRN 5.05% Perpetual  | EUR      | 15,520,000                 | 15,491,565             | 0.72               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 9,500,000                  | 9,489,173              | 0.44               |
| Societe Generale SA, Reg. S, FRN 1.125% 30/06/2031  | EUR      | 4,000,000                  | 3,735,907              | 0.17               |
| Sogecap SA, Reg. S, FRN 6.5% 16/05/2044   | EUR      | 27,500,000                 | 29,337,428             | 1.37               |
| Unibail-Rodamco-Westfield SE, REIT, Reg. S, FRN 7.25% Perpetual   | EUR      | 2,000,000                  | 2,099,804              | 0.10               |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
|   |          |                            | 294,167,073            | 13.70              |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 1.301% 25/09/2049   | EUR      | 8,000,000                  | 6,895,735              | 0.32               |
| Allianz SE, Reg. S, FRN 2.121% 08/07/2050   | EUR      | 5,000,000                  | 4,440,658              | 0.21               |
| Allianz SE, Reg. S, FRN 4.252% 05/07/2052   | EUR      | 30,700,000                 | 30,309,621             | 1.41               |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 54,789,000                 | 54,248,772             | 2.53               |
| Bundesrepublik Deutschland, Reg. S 1% 15/08/2024  | EUR      | 82,712,000                 | 82,472,330             | 3.84               |
| Commerzbank AG, Reg. S, FRN 8.625% 28/02/2033   | GBP      | 3,400,000                  | 4,247,966              | 0.20               |
| Commerzbank AG, Reg. S, FRN 4.875% 16/10/2034   | EUR      | 3,000,000                  | 2,989,994              | 0.14               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 11,000,000                 | 10,892,368             | 0.51               |
| Commerzbank AG, Reg. S, FRN 7.875% Perpetual  | EUR      | 4,000,000                  | 4,045,358              | 0.19               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 5,000,000                  | 5,064,413              | 0.23               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2032   | EUR      | 22,000,000                 | 21,455,215             | 1.00               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 9,800,000                  | 8,751,961              | 0.41               |
| Deutsche Bank AG, Reg. S, FRN 6.75% Perpetual   | EUR      | 14,000,000                 | 13,464,695             | 0.63               |
| Deutsche Bank AG, Reg. S, FRN 8.125% Perpetual  | EUR      | 3,600,000                  | 3,626,527              | 0.17               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S 1.25%<br>26/05/2041                                 | EUR      | 5,000,000                  | 4,169,018              | 0.19               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 1%<br>26/05/2042                               | EUR      | 10,000,000                 | 7,930,233              | 0.37               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 4.25%<br>26/05/2044                            | EUR      | 11,800,000                 | 11,616,717             | 0.54               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 3.25%<br>26/05/2049                            | EUR      | 12,900,000                 | 12,419,195             | 0.58               |
|   |          |                            | 289,040,776            | 13.47              |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 5% 12/05/2030  | EUR      | 8,076,000                  | 8,091,875              | 0.38               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25%<br>25/04/2034                               | EUR      | 7,690,000                  | 7,839,107              | 0.37               |
| National Bank of Greece SA, Reg. S, FRN 8% 03/01/2034   | EUR      | 9,731,000                  | 10,727,360             | 0.50               |
| National Bank of Greece SA, Reg. S, FRN 5.875% 28/06/2035   | EUR      | 6,484,000                  | 6,542,375              | 0.30               |
|   |          |                            | 33,200,717             | 1.55               |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 4.625% 20/05/2035  | EUR      | 8,028,000                  | 7,964,032              | 0.37               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 5,707,000                  | 6,949,127              | 0.32               |
| Bank of Ireland Group plc, Reg. S, FRN 4.75% 10/08/2034   | EUR      | 28,590,000                 | 28,551,790             | 1.33               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 4,800,000                  | 5,057,164              | 0.24               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 9,517,000                  | 10,240,464             | 0.48               |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Permanent TSB Group Holdings plc, Reg. S, FRN 3% 19/08/2031   | EUR      | 5,000,000                  | 4,790,956              | 0.22               |
| Zurich Finance Ireland Designated Activity Co., Reg. S, FRN 3% 19/04/2051                                 | USD      | 5,000,000                  | 3,846,894              | 0.18               |
|   |          |                            | <u>67,400,427</u>      | <u>3.14</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Banca Monte dei Paschi di Siena SpA, Reg. S 10.5% 23/07/2029  | EUR      | 5,000,000                  | 5,972,728              | 0.28               |
| Banca Monte dei Paschi di Siena SpA, Reg. S, FRN 7.708% 18/01/2028  | EUR      | 2,000,000                  | 2,110,334              | 0.10               |
| Intesa Sanpaolo Vita SpA, Reg. S 2.375% 22/12/2030  | EUR      | 5,150,000                  | 4,481,929              | 0.21               |
| UniCredit SpA, Reg. S, FRN 5.375% 16/04/2034  | EUR      | 13,000,000                 | 13,196,820             | 0.61               |
|   |          |                            | <u>25,761,811</u>      | <u>1.20</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Helvetia Europe SA, Reg. S, FRN 2.75% 30/09/2041  | EUR      | 24,500,000                 | 21,514,828             | 1.00               |
|   |          |                            | <u>21,514,828</u>      | <u>1.00</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 5.125% 22/02/2033  | EUR      | 25,000,000                 | 25,503,783             | 1.19               |
| ABN AMRO Bank NV, Reg. S, FRN 5.5% 21/09/2033   | EUR      | 3,400,000                  | 3,529,050              | 0.16               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 5,000,000                  | 4,869,223              | 0.23               |
| ABN AMRO Bank NV, Reg. S, FRN 6.875% Perpetual  | EUR      | 5,500,000                  | 5,570,470              | 0.26               |
| Achmea BV, Reg. S, FRN 5.625% 02/11/2044  | EUR      | 15,160,000                 | 15,221,896             | 0.71               |
| Achmea BV, Reg. S, FRN 4.625% Perpetual   | EUR      | 17,000,000                 | 15,327,166             | 0.71               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 24,397,000                 | 27,525,924             | 1.28               |
| ASR Nederland NV, Reg. S, FRN 3.375% 02/05/2049   | EUR      | 21,500,000                 | 20,171,878             | 0.94               |
| ASR Nederland NV, Reg. S, FRN 4.625% Perpetual  | EUR      | 13,000,000                 | 11,973,518             | 0.56               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4.375% Perpetual  | EUR      | 15,600,000                 | 14,806,082             | 0.69               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 9,500,000                  | 9,151,883              | 0.43               |
| de Volksbank NV, Reg. S, FRN 7% Perpetual   | EUR      | 11,800,000                 | 11,740,081             | 0.55               |
| Helvetia Schweizerische Versicherungsgesellschaft AG, Reg. S, FRN 3.375% 29/09/2047                       | EUR      | 28,840,000                 | 27,790,496             | 1.30               |
| ING Groep NV, Reg. S, FRN 2.125% 26/05/2031   | EUR      | 7,600,000                  | 7,308,048              | 0.34               |
| ING Groep NV, Reg. S, FRN 4.125% 24/08/2033   | EUR      | 13,300,000                 | 13,194,200             | 0.61               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 9,900,000                  | 9,857,958              | 0.46               |
| ING Groep NV, Reg. S, FRN 5% 20/02/2035   | EUR      | 9,500,000                  | 9,715,440              | 0.45               |
| NN Group NV, Reg. S, FRN 5.25% 01/03/2043   | EUR      | 24,070,000                 | 24,751,679             | 1.15               |
| NN Group NV, Reg. S, FRN 6% 03/11/2043  | EUR      | 5,000,000                  | 5,387,545              | 0.25               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 3,200,000                  | 3,192,905              | 0.15               |
| Swiss Life AG, Reg. S 4.375% Perpetual  | EUR      | 9,540,000                  | 9,486,563              | 0.44               |
| Swiss Life Insurance & Pension Group, Reg. S, FRN 4.5% Perpetual  | EUR      | 22,040,000                 | 21,977,871             | 1.02               |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Swiss Reinsurance Co. Ltd., Reg. S, FRN 2.6% Perpetual  | EUR      | 6,600,000                  | 6,413,547              | 0.30               |
|   |          |                            | <u>304,467,206</u>     | <u>14.18</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S, FRN 4.625% 28/02/2033   | EUR      | 11,000,000                 | 11,142,335             | 0.52               |
|   |          |                            | <u>11,142,335</u>      | <u>0.52</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 12,900,000                 | 13,665,357             | 0.64               |
|   |          |                            | <u>13,665,357</u>      | <u>0.64</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 4% 17/05/2032   | EUR      | 4,300,000                  | 4,156,458              | 0.19               |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 22,100,000                 | 21,361,528             | 1.00               |
|   |          |                            | <u>25,517,986</u>      | <u>1.19</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 8,467,000                  | 8,804,410              | 0.41               |
|   |          |                            | <u>8,804,410</u>       | <u>0.41</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 2,700,000                  | 2,768,661              | 0.13               |
|   |          |                            | <u>2,768,661</u>       | <u>0.13</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 5.75% 15/09/2033  | EUR      | 25,100,000                 | 26,184,099             | 1.22               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 8.25% 30/11/2033  | GBP      | 7,000,000                  | 8,792,183              | 0.41               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 4.875% 08/02/2036   | EUR      | 2,500,000                  | 2,518,146              | 0.12               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 8.375% Perpetual  | EUR      | 10,000,000                 | 10,615,818             | 0.49               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 16,000,000                 | 15,360,000             | 0.72               |
| Banco de Sabadell SA, Reg. S, FRN 5% Perpetual  | EUR      | 8,000,000                  | 7,460,000              | 0.35               |
| Banco de Sabadell SA, Reg. S, FRN 9.375% Perpetual  | EUR      | 1,400,000                  | 1,544,384              | 0.07               |
| Banco Santander SA, Reg. S, FRN 5.75% 23/08/2033  | EUR      | 16,600,000                 | 17,301,055             | 0.81               |
| Banco Santander SA, Reg. S, FRN 5% 22/04/2034   | EUR      | 9,200,000                  | 9,347,838              | 0.44               |
| Banco Santander SA, Reg. S, FRN 7% 31/12/2164   | EUR      | 9,000,000                  | 9,033,498              | 0.42               |
| Bankinter SA, Reg. S, FRN 5% 25/06/2034   | EUR      | 30,500,000                 | 30,547,641             | 1.42               |
| CaixaBank SA, Reg. S, FRN 1.25% 18/06/2031  | EUR      | 11,000,000                 | 10,373,656             | 0.48               |
| CaixaBank SA, Reg. S, FRN 6.25% 23/02/2033  | EUR      | 16,400,000                 | 17,260,711             | 0.80               |
| CaixaBank SA, Reg. S, FRN 6.125% 30/05/2034   | EUR      | 10,700,000                 | 11,320,630             | 0.53               |
| CaixaBank SA, Reg. S, FRN 3.625% Perpetual  | EUR      | 8,000,000                  | 6,678,364              | 0.31               |



## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, FRN 8.25% Perpetual   | EUR      | 6,000,000                  | 6,369,694              | 0.30               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 28,300,000                 | 28,163,788             | 1.31               |
| Mapfre SA, Reg. S, FRN 4.125% 07/09/2048  | EUR      | 6,000,000                  | 5,882,920              | 0.27               |
| Unicaja Banco SA, Reg. S, FRN 5.5% 22/06/2034   | EUR      | 14,700,000                 | 14,604,807             | 0.68               |
|   |          |                            | <u>239,359,232</u>     | <u>11.15</u>       |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S, FRN 4.5% 27/11/2034   | EUR      | 17,750,000                 | 17,893,676             | 0.83               |
|   |          |                            | <u>17,893,676</u>      | <u>0.83</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Aviva plc, Reg. S, FRN 6.875% 27/11/2053  | GBP      | 7,500,000                  | 9,132,418              | 0.43               |
| Aviva plc, Reg. S, FRN 6.875% Perpetual   | GBP      | 9,210,000                  | 10,298,261             | 0.48               |
| Barclays plc, FRN 9.25% Perpetual   | GBP      | 3,000,000                  | 3,662,263              | 0.17               |
| Barclays plc, Reg. S, FRN 1.125% 22/03/2031   | EUR      | 7,397,000                  | 6,971,775              | 0.32               |
| Barclays plc, Reg. S, FRN 8.407% 14/11/2032   | GBP      | 2,500,000                  | 3,108,157              | 0.14               |
| Barclays plc, Reg. S, FRN 4.973% 31/05/2036   | EUR      | 29,830,000                 | 29,949,275             | 1.40               |
| Barclays plc, Reg. S, FRN 8.875% Perpetual  | GBP      | 6,077,000                  | 7,337,094              | 0.34               |
| HSBC Holdings plc, Reg. S, FRN 6.364% 16/11/2032  | EUR      | 41,537,000                 | 44,035,919             | 2.05               |
| HSBC Holdings plc, Reg. S, FRN 4.599% 22/03/2035  | EUR      | 4,516,000                  | 4,523,527              | 0.21               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 9,000,000                  | 10,844,052             | 0.51               |
| Lloyds Banking Group plc, Reg. S, FRN 6.625% 02/06/2033   | GBP      | 3,000,000                  | 3,580,118              | 0.17               |
| Lloyds Banking Group plc, Reg. S, FRN 4.375% 05/04/2034   | EUR      | 3,000,000                  | 2,976,185              | 0.14               |
| Nationwide Building Society, Reg. S, FRN 4.375% 16/04/2034  | EUR      | 21,407,000                 | 21,356,561             | 0.99               |
| NatWest Group plc, Reg. S, FRN 1.043% 14/09/2032  | EUR      | 5,000,000                  | 4,502,361              | 0.21               |
| NatWest Group plc, Reg. S, FRN 5.763% 28/02/2034  | EUR      | 28,000,000                 | 29,246,890             | 1.36               |
| Rothsay Life plc, Reg. S, FRN 6.875% Perpetual  | GBP      | 11,000,000                 | 12,220,978             | 0.57               |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 10,000,000                 | 9,237,484              | 0.43               |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 14,600,000                 | 12,869,083             | 0.60               |
|   |          |                            | <u>225,852,401</u>     | <u>10.52</u>       |
| Total Bonds   |          |                            | <u>1,974,001,317</u>   | <u>91.96</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,974,001,317</u>   | <u>91.96</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 6.379% Perpetual  | USD      | 4,900,000                  | 4,921,693              | 0.23               |
|   |          |                            | <u>4,921,693</u>       | <u>0.23</u>        |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| 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>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG, FRN 3.729% 14/01/2032   | USD      | 6,087,000                  | 4,798,704              | 0.22               |
|   |          |                            | <u>4,798,704</u>       | <u>0.22</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, Reg. S, FRN 8.248% 21/11/2033  | USD      | 6,000,000                  | 6,200,065              | 0.29               |
|   |          |                            | <u>6,200,065</u>       | <u>0.29</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS Group AG, Reg. S, FRN 7.75% 31/12/2164  | USD      | 4,000,000                  | 3,807,231              | 0.18               |
|   |          |                            | <u>3,807,231</u>       | <u>0.18</u>        |
| Total Bonds   |          |                            | <u>19,727,693</u>      | <u>0.92</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>19,727,693</u>      | <u>0.92</u>        |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                                       | EUR      | 24,500,000                 | 22,359,388             | 1.04               |
|   |          |                            | <u>22,359,388</u>      | <u>1.04</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Sampo OYJ, Reg. S, FRN 3.375% 23/05/2049  | EUR      | 43,565,000                 | 41,316,785             | 1.93               |
|   |          |                            | <u>41,316,785</u>      | <u>1.93</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 16,122,000                 | 15,906,840             | 0.74               |
|   |          |                            | <u>15,906,840</u>      | <u>0.74</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031                                     | GBP      | 5,000,000                  | 5,538,030              | 0.26               |
| CaixaBank SA, Reg. S, FRN 5.25% Perpetual   | EUR      | 5,000,000                  | 4,862,500              | 0.22               |
|   |          |                            | <u>10,400,530</u>      | <u>0.48</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Lloyds Banking Group plc, Reg. S, FRN 2.707% 03/12/2035   | GBP      | 16,750,000                 | 16,081,160             | 0.75               |
|   |          |                            | <u>16,081,160</u>      | <u>0.75</u>        |
| Total Bonds   |          |                            | <u>106,064,703</u>     | <u>4.94</u>        |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>                                      |          |                            |                        |                    |
| Total Other transferable securities and money market instruments       |          |                            | 106,064,703            | 4.94               |
| <b>Total Investments</b>   |          |                            | <b>2,099,793,713</b>   | <b>97.82</b>       |
| Reverse Repurchase Agreement Contracts                                 |          |                            |                        |                    |
| <i>REPO GBOND France 0.00% 01 July 2024</i>                            |          |                            |                        |                    |
| BNP Paribas 01/07/2024   |          |                            |                        |                    |
|  | EUR      | 1,000,000                  | 1,000,000              | 0.05               |
|  |          |                            | 1,000,000              | 0.05               |
| Total Reverse Repurchase Agreement Contracts                           |          |                            | 1,000,000              | 0.05               |
| <b>Cash</b>  |          |                            | <b>25,846,950</b>      | <b>1.20</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>19,857,530</b>      | <b>0.93</b>        |
| <b>Total net assets</b>  |          |                            | <b>2,146,498,193</b>   | <b>100.00</b>      |

### Robeco Financial Institutions Bonds

As at 30 June 2024

#### 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, 06/09/2024                                       | (367)                  | EUR      | (42,733,480)              | 13,480                           | –                  |
| Euro-Bund, 06/09/2024                                       | 345                    | EUR      | 45,408,900                | 354,710                          | 0.02               |
| Euro-Schatz, 06/09/2024                                     | 2,655                  | EUR      | 280,633,500               | 1,174,815                        | 0.05               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,543,005</b>                 | <b>0.07</b>        |
| US 2 Year Note, 30/09/2024                                  | (90)                   | USD      | (17,149,886)              | (45,266)                         | –                  |
| US 5 Year Note, 30/09/2024                                  | (181)                  | USD      | (17,989,962)              | (100,234)                        | (0.01)             |
| US 10 Year Note, 19/09/2024                                 | (57)                   | USD      | (5,841,935)               | (35,788)                         | –                  |
| US 10 Year Ultra Bond, 19/09/2024                           | (63)                   | USD      | (6,658,940)               | (41,285)                         | –                  |
| Long Gilt, 26/09/2024                                       | (92)                   | GBP      | (10,587,467)              | (46,271)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(268,844)</b>                 | <b>(0.01)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,274,161</b>                 | <b>0.06</b>        |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 2,957,948        | EUR           | 3,035,134   | 03/07/2024    | BNP Paribas  | 36,453                     | –               |
| EUR   | 100,380          | CHF           | 96,030      | 03/07/2024    | J.P. Morgan  | 661                        | –               |
| EUR   | 1,623            | GBP           | 1,373       | 03/07/2024    | J.P. Morgan  | 4                          | –               |
| EUR   | 177,535          | JPY           | 30,075,977  | 03/07/2024    | J.P. Morgan  | 3,063                      | –               |
| EUR   | 56,534           | SGD           | 82,000      | 03/07/2024    | HSBC         | 79                         | –               |
| EUR   | 40,432           | USD           | 43,306      | 02/07/2024    | HSBC         | 25                         | –               |
| EUR   | 32,967           | USD           | 35,307      | 03/07/2024    | Barclays     | 26                         | –               |
| EUR   | 434,844          | USD           | 465,277     | 03/07/2024    | HSBC         | 735                        | –               |
| EUR   | 103,779          | USD           | 110,889     | 03/07/2024    | J.P. Morgan  | 319                        | –               |
| GBP   | 1,709,927        | EUR           | 2,002,874   | 03/07/2024    | Barclays     | 13,859                     | –               |
| GBP   | 5,686            | EUR           | 6,669       | 03/07/2024    | HSBC         | 37                         | –               |
| GBP   | 6,639            | EUR           | 7,788       | 03/07/2024    | HSBC         | 42                         | –               |
| SGD   | 7,474,731        | EUR           | 5,104,319   | 03/07/2024    | Barclays     | 41,846                     | –               |
| USD   | 281,322,507      | EUR           | 259,398,364 | 03/07/2024    | Barclays     | 3,078,564                  | 0.15            |
| USD   | 889,962          | EUR           | 817,614     | 03/07/2024    | BNP Paribas  | 12,730                     | –               |
| USD   | 300,119          | EUR           | 279,885     | 03/07/2024    | HSBC         | 129                        | –               |
| USD   | 299,530          | EUR           | 277,979     | 03/07/2024    | HSBC         | 1,485                      | –               |
| USD   | 556,241          | EUR           | 515,255     | 03/07/2024    | J.P. Morgan  | 3,723                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>3,193,780</b>           | <b>0.15</b>     |
| EUR   | 6,812            | CHF           | 6,640       | 03/07/2024    | J.P. Morgan  | (83)                       | –               |
| EUR   | 111,519,390      | GBP           | 95,153,786  | 03/07/2024    | J.P. Morgan  | (707,456)                  | (0.04)          |
| EUR   | 34,814           | SGD           | 50,993      | 03/07/2024    | J.P. Morgan  | (294)                      | –               |
| EUR   | 101,369          | USD           | 108,808     | 03/07/2024    | Barclays     | (151)                      | –               |
| EUR   | 153,715          | USD           | 165,267     | 03/07/2024    | Barclays     | (481)                      | –               |
| EUR   | 54,611           | USD           | 59,430      | 03/07/2024    | HSBC         | (838)                      | –               |
| EUR   | 3,599,727        | USD           | 3,915,174   | 03/07/2024    | HSBC         | (53,173)                   | –               |
| EUR   | 5,516,542        | USD           | 5,979,550   | 03/07/2024    | J.P. Morgan  | (62,442)                   | –               |
| EUR   | 32,780,705       | USD           | 35,606,487  | 03/07/2024    | Rabobank     | (440,531)                  | (0.02)          |
| GBP   | 1,166,038        | EUR           | 1,380,319   | 03/07/2024    | Barclays     | (5,063)                    | –               |
| JPY   | 1,206,793,538    | EUR           | 7,125,992   | 03/07/2024    | BNP Paribas  | (125,355)                  | (0.01)          |
| USD   | 206,143          | EUR           | 192,910     | 01/07/2024    | HSBC         | (568)                      | –               |
| USD   | 222,759          | EUR           | 207,974     | 02/07/2024    | HSBC         | (128)                      | –               |
| USD   | 43,575           | EUR           | 40,681      | 03/07/2024    | HSBC         | (25)                       | –               |
| USD   | 391,594          | EUR           | 366,486     | 03/07/2024    | J.P. Morgan  | (1,125)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,397,713)</b>         | <b>(0.07)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>1,796,067</b>           | <b>0.08</b>     |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                             | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 37,000,000  | GBP      | Barclays     | Pay fixed 3.875% Receive floating<br>SONIA 1 day | 10/04/2029       | 260,522                | 0.01               |
| 20,000,000  | GBP      | Barclays     | Pay fixed 0.9% Receive floating<br>SONIA 1 day   | 02/12/2026       | 1,860,544              | 0.09               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>2,121,066</b>       | <b>0.10</b>        |
| 17,000,000  | GBP      | Barclays     | Pay fixed 4.244% Receive floating<br>SONIA 1 day | 24/10/2029       | (256,545)              | (0.01)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(256,545)</b>       | <b>(0.01)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>        |          |              |  |                  | <b>1,864,521</b>       | <b>0.09</b>        |

### Robeco Financial Institutions Bonds

As at 30 June 2024

#### 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<br>Net<br>Assets |
|---|----------|--------------|--|----------|---|------------------|------------------------|-----------------------|
| 100,000,000   | EUR      | Citigroup    | ITRAXX.EUROPE.SUB.FINANCIALS.41-<br>V1 | Buy      | (1.00)%                                 | 20/06/2029       | 1,298,367              | 0.06                  |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |          |              |  |          |   |                  | <b>1,298,367</b>       | <b>0.06</b>           |
| <b>Net Market Value on Credit Default Swap Contracts - Assets</b>   |          |              |  |          |   |                  | <b>1,298,367</b>       | <b>0.06</b>           |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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 3.125% 29/04/2033   | EUR      | 600,000                    | 569,103                | 1.03               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 1,088,000                  | 941,480                | 1.71               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 297,000                    | 271,557                | 0.49               |
| Toyota Finance Australia Ltd., Reg. S 3.386% 18/03/2030                                       | EUR      | 223,000                    | 221,239                | 0.40               |
|   |          |                            | <u>2,003,379</u>       | <u>3.63</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA, Reg. S 1.125% 01/07/2027   | EUR      | 592,000                    | 556,929                | 1.01               |
| Anheuser-Busch InBev SA/NV, Reg. S 3.95% 22/03/2044   | EUR      | 420,000                    | 412,635                | 0.75               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 600,000                    | 514,449                | 0.93               |
|   |          |                            | <u>1,484,013</u>       | <u>2.69</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 168,000                    | 169,307                | 0.30               |
| TDC Net A/S, Reg. S 5.186% 02/08/2029   | EUR      | 140,000                    | 142,130                | 0.26               |
| TDC Net A/S, Reg. S 5.618% 06/02/2030   | EUR      | 300,000                    | 307,737                | 0.56               |
|   |          |                            | <u>619,174</u>         | <u>1.12</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Stora Enso OYJ, Reg. S 4.25% 01/09/2029   | EUR      | 270,000                    | 274,413                | 0.50               |
| Stora Enso OYJ, Reg. S 0.625% 02/12/2030  | EUR      | 150,000                    | 122,404                | 0.22               |
|   |          |                            | <u>396,817</u>         | <u>0.72</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 200,000                    | 198,649                | 0.36               |
| Air Liquide Finance SA, Reg. S 0.375% 27/05/2031  | EUR      | 400,000                    | 327,076                | 0.59               |
| Danone SA, Reg. S 3.706% 13/11/2029   | EUR      | 400,000                    | 405,141                | 0.74               |
| Danone SA, Reg. S 3.47% 22/05/2031  | EUR      | 500,000                    | 499,569                | 0.91               |
| Engie SA, Reg. S 4.25% 11/01/2043   | EUR      | 500,000                    | 489,514                | 0.89               |
| Orange SA, Reg. S 1.625% 07/04/2032   | EUR      | 100,000                    | 87,585                 | 0.16               |
| Orange SA, Reg. S, FRN 5% Perpetual   | EUR      | 1,011,000                  | 1,021,610              | 1.85               |
| RCI Banque SA, Reg. S 4.5% 06/04/2027   | EUR      | 376,000                    | 382,203                | 0.69               |
| Sanofi SA, Reg. S 1.375% 21/03/2030   | EUR      | 500,000                    | 451,045                | 0.82               |
| Veolia Environnement SA, Reg. S 1.625% 17/09/2030   | EUR      | 700,000                    | 622,488                | 1.13               |
| WPP Finance SA, Reg. S 4.125% 30/05/2028  | EUR      | 622,000                    | 630,505                | 1.14               |
|   |          |                            | <u>5,115,385</u>       | <u>9.28</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 1,723,000                  | 1,706,011              | 3.09               |
| Deutsche Bahn Finance GMBH, Reg. S 0.75% 16/07/2035   | EUR      | 480,000                    | 363,120                | 0.66               |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 0.95% Perpetual   | EUR      | 700,000                    | 681,737                | 1.24               |
| EnBW Energie Baden-Wuerttemberg AG, Reg. S, FRN 5.25%<br>23/01/2084                                       | EUR      | 400,000                    | 410,565                | 0.74               |
| Eurogrid GmbH, Reg. S 3.598% 01/02/2029   | EUR      | 100,000                    | 99,551                 | 0.18               |
| Eurogrid GmbH, Reg. S 1.113% 15/05/2032   | EUR      | 500,000                    | 410,988                | 0.75               |
| Merck KGaA, Reg. S, FRN 1.625% 09/09/2080   | EUR      | 600,000                    | 566,166                | 1.03               |
| Robert Bosch GmbH, Reg. S 4.375% 02/06/2043   | EUR      | 500,000                    | 508,437                | 0.92               |
| Volkswagen Leasing GmbH, Reg. S 4.625% 25/03/2029   | EUR      | 352,000                    | 363,109                | 0.66               |
|   |          |                            | <u>5,109,684</u>       | <u>9.27</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Linde plc, Reg. S 3.375% 12/06/2029   | EUR      | 600,000                    | 601,547                | 1.09               |
|   |          |                            | <u>601,547</u>         | <u>1.09</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 15/01/2030   | EUR      | 610,000                    | 546,143                | 0.99               |
| Eni SpA, Reg. S 4.25% 19/05/2033  | EUR      | 518,000                    | 530,261                | 0.96               |
| Eni SpA, Reg. S 3.875% 15/01/2034   | EUR      | 140,000                    | 138,532                | 0.25               |
|   |          |                            | <u>1,214,936</u>       | <u>2.20</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 1.75% 12/09/2025   | EUR      | 586,000                    | 572,374                | 1.04               |
| DH Europe Finance II SARL 0.75% 18/09/2031  | EUR      | 643,000                    | 532,478                | 0.96               |
| Eurofins Scientific SE, Reg. S 0.875% 19/05/2031  | EUR      | 831,000                    | 648,055                | 1.17               |
| John Deere Bank SA, Reg. S 3.3% 15/10/2029  | EUR      | 209,000                    | 208,304                | 0.38               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 1,379,000                  | 1,299,901              | 2.36               |
| Medtronic Global Holdings SCA 0.375% 15/10/2028   | EUR      | 356,000                    | 313,756                | 0.57               |
| Nestle Finance International Ltd., Reg. S 1.5% 01/04/2030   | EUR      | 308,000                    | 281,570                | 0.51               |
| Traton Finance Luxembourg SA, Reg. S 3.75% 27/03/2030   | EUR      | 400,000                    | 394,759                | 0.72               |
|   |          |                            | <u>4,251,197</u>       | <u>7.71</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Bayer Capital Corp. BV, Reg. S 1.5% 26/06/2026  | EUR      | 600,000                    | 574,129                | 1.04               |
| Enel Finance International NV, Reg. S 3.875% 09/03/2029   | EUR      | 594,000                    | 599,670                | 1.09               |
| Enel Finance International NV, Reg. S 4.5% 20/02/2043   | EUR      | 200,000                    | 198,491                | 0.36               |
| Enexis Holding NV, Reg. S 0.75% 02/07/2031  | EUR      | 424,000                    | 355,913                | 0.65               |
| Enexis Holding NV, Reg. S 0.375% 14/04/2033   | EUR      | 980,000                    | 758,862                | 1.38               |
| Heineken NV, Reg. S 3.875% 23/09/2030   | EUR      | 820,000                    | 837,037                | 1.52               |
| Koninklijke KPN NV, Reg. S 3.875% 03/07/2031  | EUR      | 500,000                    | 505,979                | 0.92               |
| Koninklijke KPN NV, Reg. S 0.875% 14/12/2032  | EUR      | 200,000                    | 160,070                | 0.29               |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Mondelez International Holdings Netherlands BV, Reg. S 0.875%<br>01/10/2031                               | EUR      | 711,000                    | 590,025                | 1.07               |
| MSD Netherlands Capital BV 3.75% 30/05/2054   | EUR      | 160,000                    | 155,275                | 0.28               |
| Nederlandse Gasunie NV, Reg. S 3.875% 22/05/2033  | EUR      | 189,000                    | 193,322                | 0.35               |
| Nederlandse Gasunie NV, Reg. S 3.875% 29/04/2044  | EUR      | 170,000                    | 168,248                | 0.30               |
| RELX Finance BV, Reg. S 3.75% 12/06/2031  | EUR      | 181,000                    | 183,386                | 0.33               |
| Robert Bosch Investment Nederland BV, Reg. S 2.625% 24/05/2028  | EUR      | 200,000                    | 194,100                | 0.35               |
| Roche Finance Europe BV, Reg. S 3.312% 04/12/2027   | EUR      | 849,000                    | 851,192                | 1.54               |
| Siemens Financieringsmaatschappij NV, Reg. S 3.375% 22/02/2037  | EUR      | 100,000                    | 97,518                 | 0.18               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 148,000                    | 146,354                | 0.27               |
| TenneT Holding BV, Reg. S 0.125% 30/11/2032   | EUR      | 468,000                    | 361,162                | 0.65               |
| TenneT Holding BV, Reg. S 0.875% 16/06/2035   | EUR      | 100,000                    | 76,135                 | 0.14               |
| Volkswagen International Finance NV, Reg. S 1.625% 16/01/2030   | EUR      | 121,000                    | 108,173                | 0.20               |
| Volkswagen International Finance NV, Reg. S 4.375% 15/05/2030   | EUR      | 900,000                    | 923,860                | 1.68               |
| Volkswagen International Finance NV, Reg. S, FRN 7.875% Perpetual   | EUR      | 100,000                    | 112,991                | 0.20               |
| Wolters Kluwer NV, Reg. S 0.25% 30/03/2028  | EUR      | 497,000                    | 443,417                | 0.80               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 700,000                    | 672,270                | 1.22               |
|   |          |                            | <u>9,267,579</u>       | <u>16.81</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 1.125% 12/05/2029   | EUR      | 220,000                    | 194,753                | 0.35               |
| Aker BP ASA, Reg. S 4% 29/05/2032   | EUR      | 490,000                    | 487,347                | 0.89               |
| Equinor ASA, Reg. S 1.375% 22/05/2032   | EUR      | 473,000                    | 407,085                | 0.74               |
|   |          |                            | <u>1,089,185</u>       | <u>1.98</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 688,000                    | 560,720                | 1.02               |
|   |          |                            | <u>560,720</u>         | <u>1.02</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| SPP-Distribucia A/S, Reg. S 1% 09/06/2031   | EUR      | 790,000                    | 608,719                | 1.11               |
|   |          |                            | <u>608,719</u>         | <u>1.11</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| EDP Servicios Financieros Espana SA, Reg. S 4.375% 04/04/2032   | EUR      | 600,000                    | 621,464                | 1.13               |
| Telefonica Emisiones SA, Reg. S 4.055% 24/01/2036   | EUR      | 500,000                    | 497,817                | 0.90               |
|   |          |                            | <u>1,119,281</u>       | <u>2.03</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| British Telecommunications plc, Reg. S 3.75% 13/05/2031   | EUR      | 140,000                    | 140,282                | 0.25               |
| British Telecommunications plc, Reg. S, FRN 4.25% 06/01/2033  | EUR      | 700,000                    | 719,579                | 1.31               |



## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Cadent Finance plc, Reg. S 0.625% 19/03/2030  | EUR      | 670,000                    | 559,696                | 1.02               |
| Coca-Cola Europacific Partners plc, Reg. S 1.5% 08/11/2027  | EUR      | 729,000                    | 683,010                | 1.24               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 500,000                    | 503,346                | 0.91               |
| SSE plc, Reg. S, FRN 4% Perpetual   | EUR      | 570,000                    | 556,522                | 1.01               |
| Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026   | EUR      | 249,000                    | 236,634                | 0.43               |
| Vodafone Group plc, Reg. S 1.6% 29/07/2031  | EUR      | 500,000                    | 437,987                | 0.79               |
|   |          |                            | 3,837,056              | 6.96               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 346,000                    | 308,429                | 0.56               |
| American Tower Corp., REIT 4.625% 16/05/2031  | EUR      | 500,000                    | 517,006                | 0.94               |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 505,000                    | 512,048                | 0.93               |
| AT&T, Inc. 3.375% 15/03/2034  | EUR      | 754,000                    | 723,234                | 1.31               |
| BMW US Capital LLC, Reg. S 3% 02/11/2027  | EUR      | 196,000                    | 193,859                | 0.35               |
| BMW US Capital LLC, Reg. S 3.375% 02/02/2034  | EUR      | 191,000                    | 186,597                | 0.34               |
| Booking Holdings, Inc. 4.5% 15/11/2031  | EUR      | 140,000                    | 147,556                | 0.27               |
| Coca-Cola Co. (The) 0.4% 06/05/2030   | EUR      | 758,000                    | 645,061                | 1.17               |
| Coca-Cola Co. (The) 3.5% 14/05/2044   | EUR      | 216,000                    | 208,795                | 0.38               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 176,000                    | 167,536                | 0.30               |
| Duke Energy Corp. 3.75% 01/04/2031  | EUR      | 683,000                    | 673,626                | 1.22               |
| Equinix, Inc., REIT 1% 15/03/2033   | EUR      | 450,000                    | 357,126                | 0.65               |
| Fidelity National Information Services, Inc. 1.5% 21/05/2027  | EUR      | 620,000                    | 584,898                | 1.06               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 579,000                    | 550,534                | 1.00               |
| General Mills, Inc. 3.907% 13/04/2029   | EUR      | 130,000                    | 131,706                | 0.24               |
| General Motors Financial Co., Inc., Reg. S 0.85% 26/02/2026   | EUR      | 498,000                    | 475,766                | 0.86               |
| International Business Machines Corp. 0.65% 11/02/2032  | EUR      | 920,000                    | 743,826                | 1.35               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 620,000                    | 593,658                | 1.08               |
| Kellanova 3.75% 16/05/2034  | EUR      | 203,000                    | 200,501                | 0.36               |
| McDonald's Corp., Reg. S 2.625% 11/06/2029  | EUR      | 800,000                    | 771,673                | 1.40               |
| Mondelez International, Inc. 1.625% 08/03/2027  | EUR      | 221,000                    | 210,725                | 0.38               |
| National Grid North America, Inc., Reg. S 4.668% 12/09/2033   | EUR      | 430,000                    | 446,565                | 0.81               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 800,000                    | 797,979                | 1.45               |
| PPG Industries, Inc. 2.75% 01/06/2029   | EUR      | 670,000                    | 643,954                | 1.17               |
| Procter & Gamble Co. (The) 3.25% 02/08/2031   | EUR      | 960,000                    | 961,906                | 1.74               |
| Thermo Fisher Scientific, Inc. 0.5% 01/03/2028  | EUR      | 1,393,000                  | 1,257,860              | 2.28               |
| T-Mobile USA, Inc. 3.7% 08/05/2032  | EUR      | 259,000                    | 259,432                | 0.47               |
| Visa, Inc. 2% 15/06/2029  | EUR      | 1,255,000                  | 1,186,473              | 2.15               |
| Warnermedia Holdings, Inc. 4.302% 17/01/2030  | EUR      | 106,000                    | 106,069                | 0.19               |
| Warnermedia Holdings, Inc. 4.693% 17/05/2033  | EUR      | 463,000                    | 460,224                | 0.84               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 639,000                    | 588,674                | 1.07               |
|   |          |                            | 15,613,296             | 28.32              |
| Total Bonds   |          |                            | 52,891,968             | 95.94              |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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       |          |                            | 52,891,968             | 95.94              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 500,000                    | 459,717                | 0.83               |
|   |          |                            | 459,717                | 0.83               |
| Total Bonds   |          |                            | 459,717                | 0.83               |
| Total Other transferable securities and money market instruments  |          |                            | 459,717                | 0.83               |
| <b>Total Investments</b>  |          |                            | <b>53,351,685</b>      | <b>96.77</b>       |
| <b>Cash</b>   |          |                            | <b>1,110,387</b>       | <b>2.01</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>668,763</b>         | <b>1.22</b>        |
| <b>Total net assets</b>   |          |                            | <b>55,130,835</b>      | <b>100.00</b>      |

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

#### 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-buxl 30 Year Bond, 06/09/2024                          | 2                      | EUR      | 260,480                   | 3,900                            | 0.01               |
| Euro-Schatz, 06/09/2024                                     | 64                     | EUR      | 6,764,800                 | 27,485                           | 0.05               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>31,385</b>                    | <b>0.06</b>        |
| Euro-Bobl, 06/09/2024                                       | (35)                   | EUR      | (4,075,400)               | (18,720)                         | (0.04)             |
| Euro-Bund, 06/09/2024                                       | 1                      | EUR      | 131,620                   | (20)                             | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(18,740)</b>                  | <b>(0.04)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>12,645</b>                    | <b>0.02</b>        |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2024

#### 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> |
|--|-----------------|---------------------|--|--------------------------|---------------------------------|----------------------------|
| 470,000  | EUR             | Barclays            | Pay fixed 2.689% Receive floating<br>EURIBOR 6 month | 14/05/2044               | 5,815                           | 0.01                       |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |                 |                     |  |                          | <b>5,815</b>                    | <b>0.01</b>                |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>   |                 |                     |  |                          | <b>5,815</b>                    | <b>0.01</b>                |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 400,000                    | 357,460                | 1.03               |
|   |          |                            | <u>357,460</u>         | <u>1.03</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| DP World Crescent Ltd., Reg. S 5.5% 13/09/2033  | USD      | 200,000                    | 200,625                | 0.58               |
| QNB Finance Ltd., Reg. S 1.625% 22/09/2025  | USD      | 334,000                    | 318,135                | 0.92               |
|   |          |                            | <u>518,760</u>         | <u>1.50</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Chile Government Bond 2.55% 27/01/2032  | USD      | 418,000                    | 351,329                | 1.02               |
| Chile Government Bond 3.5% 25/01/2050   | USD      | 371,000                    | 267,120                | 0.77               |
|   |          |                            | <u>618,449</u>         | <u>1.79</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Jyske Bank A/S, Reg. S, FRN 4.875% 10/11/2029   | EUR      | 100,000                    | 110,626                | 0.32               |
| Kommunekredit, Reg. S 5.125% 01/11/2027   | USD      | 351,000                    | 355,138                | 1.03               |
| Orsted A/S, Reg. S, FRN 5.125% 14/03/3024   | EUR      | 130,000                    | 140,411                | 0.40               |
|   |          |                            | <u>606,175</u>         | <u>1.75</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 4.125% 29/05/2035  | EUR      | 100,000                    | 107,248                | 0.31               |
|   |          |                            | <u>107,248</u>         | <u>0.31</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Electricite de France SA, Reg. S 1% 29/11/2033  | EUR      | 200,000                    | 163,844                | 0.47               |
|   |          |                            | <u>163,844</u>         | <u>0.47</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG, Reg. S, FRN 1.875% 23/02/2028   | EUR      | 200,000                    | 203,055                | 0.59               |
| EnBW Energie Baden-Wuerttemberg AG, Reg. S, FRN 5.25%<br>23/01/2084                           | EUR      | 200,000                    | 220,012                | 0.63               |
| Kreditanstalt fuer Wiederaufbau 1% 01/10/2026   | USD      | 923,000                    | 850,809                | 2.46               |
| Kreditanstalt fuer Wiederaufbau 1.75% 14/09/2029  | USD      | 851,000                    | 745,719                | 2.15               |
| State of North Rhine-Westphalia Germany, Reg. S 2.25% 14/06/2052                              | EUR      | 83,000                     | 72,008                 | 0.21               |
| ZF Finance GmbH, Reg. S 2% 06/05/2027   | EUR      | 200,000                    | 199,914                | 0.58               |
|   |          |                            | <u>2,291,517</u>       | <u>6.62</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 6.536% 27/07/2032   | USD      | 200,000                    | 209,650                | 0.61               |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

| 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>Hong Kong (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 209,650                | 0.61               |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 286,350                    | 230,870                | 0.67               |
|   |          |                            | 230,870                | 0.67               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Permanent TSB Group Holdings plc, Reg. S, FRN 4.25% 10/07/2030  | EUR      | 178,000                    | 188,697                | 0.55               |
|   |          |                            | 188,697                | 0.55               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Prologis International Funding II SA, REIT, Reg. S 4.375% 01/07/2036                                      | EUR      | 100,000                    | 106,880                | 0.31               |
|   |          |                            | 106,880                | 0.31               |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Greenko Power II Ltd., Reg. S 4.3% 13/12/2028   | USD      | 289,745                    | 264,392                | 0.76               |
|   |          |                            | 264,392                | 0.76               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Coca-Cola Femsa SAB de CV 1.85% 01/09/2032  | USD      | 312,000                    | 240,942                | 0.70               |
|   |          |                            | 240,942                | 0.70               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 300,000                    | 309,743                | 0.89               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 100,000                    | 108,303                | 0.31               |
| Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, Reg. S 4.75% 15/11/2028               | USD      | 300,000                    | 301,291                | 0.87               |
| Nederlandse Waterschapsbank NV, Reg. S 2.375% 24/03/2026  | USD      | 1,032,000                  | 988,391                | 2.86               |
| TenneT Holding BV, Reg. S 0.5% 09/06/2031   | EUR      | 100,000                    | 88,796                 | 0.26               |
| TenneT Holding BV, Reg. S 0.875% 16/06/2035   | EUR      | 100,000                    | 81,597                 | 0.24               |
| TenneT Holding BV, Reg. S 1.125% 09/06/2041   | EUR      | 118,000                    | 86,252                 | 0.25               |
| Vesteda Finance BV, Reg. S 0.75% 18/10/2031   | EUR      | 365,000                    | 314,670                | 0.91               |
|   |          |                            | 2,279,043              | 6.59               |
| <i>Norway</i>   |          |                            |                        |                    |
| Kommunalbanken A/S, Reg. S 2.125% 11/02/2025  | USD      | 1,092,000                  | 1,070,145              | 3.09               |
|   |          |                            | 1,070,145              | 3.09               |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

| 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>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 300,000                    | 340,601                | 0.98               |
|   |          |                            | <u>340,601</u>         | <u>0.98</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Romania Government Bond, Reg. S 5.625% 22/02/2036   | EUR      | 135,000                    | 141,055                | 0.41               |
|   |          |                            | <u>141,055</u>         | <u>0.41</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 200,000                    | 219,801                | 0.63               |
|   |          |                            | <u>219,801</u>         | <u>0.63</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Export-Import Bank of Korea 5.125% 11/01/2033   | USD      | 272,000                    | 275,315                | 0.80               |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 467,000                    | 429,640                | 1.24               |
| Kookmin Bank, Reg. S 0.048% 19/10/2026  | EUR      | 123,000                    | 121,688                | 0.35               |
| Korea Housing Finance Corp., Reg. S 4.625% 24/02/2028   | USD      | 231,000                    | 228,369                | 0.66               |
| LG Chem Ltd., Reg. S 2.375% 07/07/2031  | USD      | 200,000                    | 165,125                | 0.48               |
|   |          |                            | <u>1,220,137</u>       | <u>3.53</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Asian Development Bank 3.125% 26/09/2028  | USD      | 840,000                    | 796,651                | 2.30               |
| European Investment Bank 0.75% 23/09/2030   | USD      | 1,748,000                  | 1,403,504              | 4.06               |
| European Investment Bank 1.625% 13/05/2031  | USD      | 1,690,000                  | 1,414,163              | 4.09               |
| European Investment Bank 3.75% 14/02/2033   | USD      | 973,000                    | 924,387                | 2.67               |
| European Union, Reg. S 1.25% 04/02/2043   | EUR      | 195,482                    | 147,391                | 0.43               |
| European Union, Reg. S 2.625% 04/02/2048  | EUR      | 315,474                    | 292,202                | 0.84               |
| International Bank for Reconstruction & Development 3.125% 20/11/2025                                     | USD      | 201,000                    | 196,002                | 0.57               |
| International Bank for Reconstruction & Development 3.875% 14/02/2030                                     | USD      | 723,000                    | 702,224                | 2.03               |
| International Bank for Reconstruction & Development 1.625% 03/11/2031                                     | USD      | 1,004,000                  | 827,356                | 2.39               |
| International Finance Corp. 2.125% 07/04/2026   | USD      | 508,000                    | 484,583                | 1.40               |
|   |          |                            | <u>7,188,463</u>       | <u>20.78</u>       |
| <i>Sweden</i>   |          |                            |                        |                    |
| Kommuninvest I Sverige AB, Reg. S 4.625% 29/09/2028   | USD      | 624,000                    | 626,048                | 1.81               |
|   |          |                            | <u>626,048</u>         | <u>1.81</u>        |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Sweihan PV Power Co. PJSC, Reg. S 3.625% 31/01/2049   | USD      | 298,039                    | 239,083                | 0.69               |
|   |          |                            | <u>239,083</u>         | <u>0.69</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Consolidated Edison Co. of New York, Inc. 3.95% 01/04/2050  | USD      | 583,000                    | 455,582                | 1.32               |
| DTE Electric Co. 3.25% 01/04/2051   | USD      | 332,000                    | 224,068                | 0.65               |
| DTE Electric Co. 3.65% 01/03/2052   | USD      | 419,000                    | 307,544                | 0.89               |
| Duke Energy Florida LLC 2.4% 15/12/2031   | USD      | 289,000                    | 239,793                | 0.69               |
| Ford Motor Co. 3.25% 12/02/2032   | USD      | 425,000                    | 351,635                | 1.01               |
| Ford Motor Co. 6.1% 19/08/2032  | USD      | 94,000                     | 93,884                 | 0.27               |
| Southern Power Co. 0.9% 15/01/2026  | USD      | 200,000                    | 186,448                | 0.54               |
| US Treasury 3.25% 31/08/2024  | USD      | 187,000                    | 186,284                | 0.54               |
| US Treasury 0.375% 15/09/2024   | USD      | 591,000                    | 584,975                | 1.69               |
|   |          |                            | <u>2,630,213</u>       | <u>7.60</u>        |
| Total Bonds   |          |                            | <u>21,859,473</u>      | <u>63.18</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>21,859,473</u>      | <u>63.18</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA, Reg. S, FRN 1.675% 30/06/2027   | USD      | 781,000                    | 721,292                | 2.09               |
| Electricite de France SA, 144A 3.625% 13/10/2025  | USD      | 110,000                    | 107,229                | 0.31               |
|   |          |                            | <u>828,521</u>         | <u>2.40</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 5.875% 23/05/2042                              | USD      | 600,000                    | 598,625                | 1.73               |
|   |          |                            | <u>598,625</u>         | <u>1.73</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy UP Ltd., Reg. S 6.7% 12/03/2042  | USD      | 330,000                    | 308,344                | 0.89               |
| ReNew Pvt Ltd., Reg. S 5.875% 05/03/2027  | USD      | 340,000                    | 329,300                | 0.95               |
|   |          |                            | <u>637,644</u>         | <u>1.84</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Bank of Ireland Group plc, Reg. S, FRN 6.253% 16/09/2026  | USD      | 395,000                    | 396,793                | 1.15               |
|   |          |                            | <u>396,793</u>         | <u>1.15</u>        |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

| 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>Luxembourg</i>   |          |                            |                        |                    |
| Rumo Luxembourg Sarl, Reg. S 4.2% 18/01/2032  | USD      | 225,000                    | 190,687                | 0.55               |
|   |          |                            | <u>190,687</u>         | <u>0.55</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, FRN, 144A 2.47% 13/12/2029  | USD      | 600,000                    | 527,667                | 1.53               |
| Cooperatieve Rabobank UA, FRN, 144A 1.106% 24/02/2027   | USD      | 824,000                    | 764,972                | 2.21               |
| EDP Finance BV, 144A 1.71% 24/01/2028   | USD      | 452,000                    | 399,675                | 1.16               |
| Enel Finance International NV, Reg. S 5% 15/06/2032   | USD      | 260,000                    | 246,990                | 0.71               |
| Suzano International Finance BV 5.5% 17/01/2027   | USD      | 500,000                    | 495,745                | 1.43               |
|   |          |                            | <u>2,435,049</u>       | <u>7.04</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Consortio Transmantaro SA, Reg. S 4.7% 16/04/2034   | USD      | 396,000                    | 372,116                | 1.08               |
|   |          |                            | <u>372,116</u>         | <u>1.08</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| LG Energy Solution Ltd., Reg. S 5.625% 25/09/2026   | USD      | 200,000                    | 199,875                | 0.58               |
| LG Energy Solution Ltd., Reg. S 5.75% 25/09/2028  | USD      | 210,000                    | 212,166                | 0.61               |
|   |          |                            | <u>412,041</u>         | <u>1.19</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Vmed O2 UK Financing I plc, 144A 4.75% 15/07/2031   | USD      | 342,000                    | 288,636                | 0.83               |
|   |          |                            | <u>288,636</u>         | <u>0.83</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AES Corp. (The), FRN 7.6% 15/01/2055  | USD      | 286,000                    | 290,174                | 0.84               |
| Bank of America Corp., FRN 2.456% 22/10/2025  | USD      | 512,000                    | 506,761                | 1.46               |
| Bank of America Corp., FRN 1.53% 06/12/2025   | USD      | 305,000                    | 299,366                | 0.87               |
| Equinix, Inc., REIT 1.55% 15/03/2028  | USD      | 634,000                    | 554,379                | 1.60               |
| Equinix, Inc., REIT 2.5% 15/05/2031   | USD      | 259,000                    | 216,836                | 0.63               |
| Hyundai Capital America, Reg. S 5.8% 26/06/2025   | USD      | 257,000                    | 257,334                | 0.74               |
| Intel Corp. 4.15% 05/08/2032  | USD      | 139,000                    | 130,113                | 0.38               |
| JPMorgan Chase & Co., FRN 0.768% 09/08/2025   | USD      | 394,000                    | 391,842                | 1.13               |
| JPMorgan Chase & Co., FRN 6.07% 22/10/2027  | USD      | 122,000                    | 124,104                | 0.36               |
| Metropolitan Life Global Funding I, 144A 0.95% 02/07/2025   | USD      | 754,000                    | 721,174                | 2.08               |
| NextEra Energy Capital Holdings, Inc. 1.9% 15/06/2028   | USD      | 339,000                    | 299,725                | 0.87               |
| Niagara Mohawk Power Corp., 144A 1.96% 27/06/2030   | USD      | 279,000                    | 232,168                | 0.67               |
| Niagara Mohawk Power Corp., 144A 5.783% 16/09/2052  | USD      | 150,000                    | 146,644                | 0.42               |
| Southwestern Public Service Co. 3.75% 15/06/2049  | USD      | 974,000                    | 698,390                | 2.02               |
|   |          |                            | <u>4,869,010</u>       | <u>14.07</u>       |



## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| Total Bonds   |          |                            | 11,029,122             | 31.88              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 11,029,122             | 31.88              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Volkswagen International Finance NV, Reg. S 1.25% 23/09/2032  | EUR      | 400,000                    | 350,763                | 1.01               |
|   |          |                            | 350,763                | 1.01               |
| Total Bonds   |          |                            | 350,763                | 1.01               |
| Total Other transferable securities and money market instruments                                      |          |                            | 350,763                | 1.01               |
| <b>Total Investments</b>  |          |                            | <b>33,239,358</b>      | <b>96.07</b>       |
| <b>Cash</b>   |          |                            | <b>1,628,527</b>       | <b>4.71</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(267,117)</b>       | <b>(0.78)</b>      |
| <b>Total net assets</b>   |          |                            | <b>34,600,768</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 90                     | USD      | 9,587,109                 | 3,250                            | 0.01               |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (3)                    | EUR      | (418,754)                 | 8,874                            | 0.03               |
| Euro-Schatz, 06/09/2024                                     | (2)                    | EUR      | (226,568)                 | 182                              | –                  |
| US Long Bond, 19/09/2024                                    | 5                      | USD      | 589,375                   | 4,188                            | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>16,494</b>                    | <b>0.05</b>        |
| US 2 Year Note, 30/09/2024                                  | 16                     | USD      | 3,267,625                 | (601)                            | –                  |
| US 10 Year Note, 19/09/2024                                 | 22                     | USD      | 2,416,562                 | (2,641)                          | (0.01)             |
| US 10 Year Ultra Bond, 19/09/2024                           | (25)                   | USD      | (2,832,031)               | (17,558)                         | (0.05)             |
| Euro-Bobl, 06/09/2024                                       | 32                     | EUR      | 3,993,426                 | (10,256)                         | (0.03)             |
| Euro-Bund, 06/09/2024                                       | (37)                   | EUR      | (5,219,358)               | (59,738)                         | (0.17)             |
| Euro-OAT, 06/09/2024  | 9                      | EUR      | 1,187,585                 | (12,636)                         | (0.04)             |
| Japan 10 Year Bond, 12/09/2024                              | (2)                    | JPY      | (1,776,203)               | (995)                            | –                  |
| Japan 10 Year Bond Mini, 11/09/2024                         | 9                      | JPY      | 798,564                   | (112)                            | –                  |
| US Ultra Bond, 19/09/2024                                   | 8                      | USD      | 996,500                   | (4,875)                          | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(109,412)</b>                 | <b>(0.32)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(92,918)</b>                  | <b>(0.27)</b>      |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 244,372          | USD           | 261,720     | 03/07/2024    | Barclays     | 198                        | –               |
| USD   | 145,001          | EUR           | 135,033     | 03/07/2024    | Barclays     | 273                        | –               |
| USD   | 671,762          | EUR           | 618,286     | 03/07/2024    | HSBC         | 9,083                      | 0.03            |
| USD   | 9,140,361        | EUR           | 8,408,703   | 03/07/2024    | J.P. Morgan  | 127,921                    | 0.37            |
| USD   | 228,009          | GBP           | 179,517     | 03/07/2024    | Barclays     | 1,080                      | –               |
| USD   | 12,893,361       | GBP           | 10,088,316  | 03/07/2024    | BNP Paribas  | 140,644                    | 0.41            |
| USD   | 16,602,056       | GBP           | 13,006,360  | 03/07/2024    | HSBC         | 160,618                    | 0.46            |
| USD   | 114,788          | GBP           | 90,346      | 03/07/2024    | J.P. Morgan  | 582                        | –               |
| USD   | 150,870          | JPY           | 23,622,650  | 03/07/2024    | HSBC         | 3,995                      | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>444,394</b>             | <b>1.28</b>     |
| EUR   | 30,004,972       | USD           | 32,541,397  | 03/07/2024    | Barclays     | (382,097)                  | (1.10)          |
| EUR   | 2,687,414        | USD           | 2,922,886   | 03/07/2024    | HSBC         | (42,518)                   | (0.12)          |
| EUR   | 242,565          | USD           | 264,030     | 03/07/2024    | J.P. Morgan  | (4,050)                    | (0.01)          |
| EUR   | 1,302,410        | USD           | 1,418,273   | 03/07/2024    | Rabobank     | (22,351)                   | (0.07)          |
| GBP   | 23,241           | USD           | 29,398      | 03/07/2024    | Barclays     | (19)                       | –               |
| GBP   | 100,659          | USD           | 127,595     | 03/07/2024    | Barclays     | (350)                      | –               |
| GBP   | 25,899,401       | USD           | 32,916,905  | 03/07/2024    | BNP Paribas  | (177,276)                  | (0.51)          |
| GBP   | 421,216          | USD           | 537,521     | 03/07/2024    | HSBC         | (5,059)                    | (0.02)          |
| GBP   | 209,794          | USD           | 267,861     | 03/07/2024    | J.P. Morgan  | (2,659)                    | (0.01)          |
| JPY   | 18,851,890       | USD           | 122,207     | 03/07/2024    | J.P. Morgan  | (4,995)                    | (0.01)          |
| USD   | 289,950          | EUR           | 270,890     | 03/07/2024    | HSBC         | (390)                      | –               |
| USD   | 1,416,048        | EUR           | 1,324,774   | 03/07/2024    | J.P. Morgan  | (3,844)                    | (0.01)          |
| USD   | 61,776           | GBP           | 48,920      | 03/07/2024    | Barclays     | (64)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(645,672)</b>           | <b>(1.86)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(201,278)</b>           | <b>(0.58)</b>   |

### Robeco US Green Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts

| Nominal Amount   | Currency | Counterparty | Security Description                              | Maturity Date | Market Value USD | % of Net Assets |
|--|----------|--------------|---|---------------|------------------|-----------------|
| 800,000  | EUR      | Barclays     | Pay fixed 2.848% Receive floating EURIBOR 6 month | 28/06/2029    | 937              | –               |
| 660,000  | EUR      | Barclays     | Pay fixed 2.355% Receive floating EURIBOR 6 month | 02/02/2053    | 28,871           | 0.09            |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |          |              |   |               | <b>29,808</b>    | <b>0.09</b>     |
| 3,000,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month Receive fixed 1.306% | 17/05/2027    | (153,364)        | (0.45)          |

## Schedule of Investments (continued)

### Robeco US Green Bonds

As at 30 June 2024

#### Interest Rate Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Security Description                                 | Maturity<br>Date | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 3,800,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.494% | 21/12/2028       | (69,222)               | (0.20)             |
| 5,000,000   | USD      | Barclays     | Pay floating SOFR 1 day<br>Receive fixed 4.267%      | 25/03/2027       | (14,061)               | (0.04)             |
| 750,000   | USD      | Barclays     | Pay fixed 3.715%<br>Receive floating SOFR 1 day      | 25/03/2054       | (9)                    | –                  |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(236,656)</b>       | <b>(0.69)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(206,848)</b>       | <b>(0.60)</b>      |

## Schedule of Investments (continued)

### Robeco Euro SDG Short Duration Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| National Australia Bank Ltd., Reg. S 1.25% 18/05/2026   | EUR      | 50,000                     | 48,196                 | 0.48               |
|   |          |                            | <u>48,196</u>          | <u>0.48</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 1.2% 20/10/2025   | EUR      | 410,000                    | 399,448                | 3.98               |
| Austria Government Bond, Reg. S, 144A 2.9% 23/05/2029   | EUR      | 200,000                    | 200,392                | 2.00               |
| Raiffeisen Bank International AG, Reg. S, FRN 4.75% 26/01/2027                                | EUR      | 100,000                    | 100,841                | 1.00               |
|   |          |                            | <u>700,681</u>         | <u>6.98</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 100,000                    | 102,849                | 1.03               |
| Belfius Bank SA, Reg. S 3.875% 12/06/2028   | EUR      | 100,000                    | 101,396                | 1.01               |
| Belgium Government Bond, Reg. S, 144A 4.5% 28/03/2026   | EUR      | 200,000                    | 204,903                | 2.04               |
|   |          |                            | <u>409,148</u>         | <u>4.08</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.737% 08/03/2028   | EUR      | 100,000                    | 103,002                | 1.03               |
|   |          |                            | <u>103,002</u>         | <u>1.03</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 4.5% 09/11/2028  | EUR      | 100,000                    | 102,056                | 1.02               |
|   |          |                            | <u>102,056</u>         | <u>1.02</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 0% 15/09/2024   | EUR      | 202,000                    | 200,536                | 2.00               |
|   |          |                            | <u>200,536</u>         | <u>2.00</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA, Reg. S, FRN 0.5% 01/09/2028   | EUR      | 100,000                    | 90,199                 | 0.90               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/11/2024                                     | EUR      | 100,000                    | 99,275                 | 0.99               |
| France Government Bond OAT, Reg. S, 144A 2.5% 24/09/2026                                      | EUR      | 400,000                    | 394,724                | 3.93               |
| France Government Bond OAT, Reg. S, 144A 0.25% 25/11/2026                                     | EUR      | 320,000                    | 299,323                | 2.98               |
| France Government Bond OAT, Reg. S, 144A 0% 25/02/2027  | EUR      | 530,000                    | 489,290                | 4.88               |
| France Government Bond OAT, Reg. S, 144A 2.5% 24/09/2027                                      | EUR      | 100,000                    | 98,338                 | 0.98               |
| RCI Banque SA, Reg. S 4.625% 02/10/2026   | EUR      | 50,000                     | 50,759                 | 0.51               |
| SNCF Reseau, Reg. S 0.875% 22/01/2029   | EUR      | 100,000                    | 89,700                 | 0.89               |
| Societe Generale SFH SA, Reg. S 0.01% 02/12/2026  | EUR      | 100,000                    | 92,658                 | 0.92               |
|   |          |                            | <u>1,704,266</u>       | <u>16.98</u>       |

## Schedule of Investments (continued)

### Robeco Euro SDG Short Duration Bonds As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 101,000                    | 100,004                | 1.00               |
| Bundesobligation, Reg. S 0% 10/10/2025  | EUR      | 410,000                    | 395,049                | 3.94               |
| Bundesobligation, Reg. S 1.3% 15/10/2027  | EUR      | 210,000                    | 202,012                | 2.01               |
| Commerzbank AG, Reg. S 0.5% 04/12/2026  | EUR      | 50,000                     | 46,681                 | 0.46               |
| E.ON SE, Reg. S 3.75% 01/03/2029  | EUR      | 50,000                     | 50,784                 | 0.51               |
| Eurogrid GmbH, Reg. S 1.5% 18/04/2028   | EUR      | 100,000                    | 92,731                 | 0.92               |
| Germany Treasury Bill, Reg. S 0% 17/07/2024   | EUR      | 300,000                    | 299,595                | 2.99               |
| Germany Treasury Bill, Reg. S 0% 21/08/2024   | EUR      | 500,000                    | 497,654                | 4.96               |
| ING-DiBa AG, Reg. S 0.01% 07/10/2028  | EUR      | 100,000                    | 87,681                 | 0.87               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0.01% 05/05/2027  | EUR      | 210,000                    | 193,432                | 1.93               |
| Landesbank Baden-Wuerttemberg, Reg. S 0.375% 29/07/2026   | EUR      | 100,000                    | 92,795                 | 0.92               |
|   |          |                            | 2,058,418              | 20.51              |
| <i>Italy</i>  |          |                            |                        |                    |
| Enel SpA 5.625% 21/06/2027  | EUR      | 50,000                     | 53,229                 | 0.53               |
| Italy Buoni Poliennali del Tesoro, Reg. S 1.75% 01/07/2024  | EUR      | 199,000                    | 199,000                | 1.98               |
| Italy Buoni Poliennali del Tesoro, Reg. S 3.85% 15/09/2026  | EUR      | 300,000                    | 302,796                | 3.02               |
| Italy Buoni Poliennali del Tesoro, Reg. S 2.95% 15/02/2027  | EUR      | 200,000                    | 197,735                | 1.97               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 7.25% 01/11/2026  | EUR      | 180,000                    | 195,558                | 1.95               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.25% 01/12/2026  | EUR      | 210,000                    | 199,857                | 1.99               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.85% 15/01/2027  | EUR      | 210,000                    | 197,303                | 1.97               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.1% 01/04/2027   | EUR      | 210,000                    | 197,552                | 1.97               |
|   |          |                            | 1,543,030              | 15.38              |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Nestle Finance International Ltd., Reg. S 0.125% 12/11/2027   | EUR      | 60,000                     | 54,364                 | 0.54               |
|   |          |                            | 54,364                 | 0.54               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 1% 12/01/2026   | EUR      | 100,000                    | 96,694                 | 0.96               |
| BNG Bank NV, Reg. S 0.125% 11/04/2026   | EUR      | 200,000                    | 189,714                | 1.89               |
| Cooperatieve Rabobank UA, Reg. S 1.25% 23/03/2026   | EUR      | 50,000                     | 48,246                 | 0.48               |
| Cooperatieve Rabobank UA, Reg. S 3.296% 22/11/2028  | EUR      | 100,000                    | 101,255                | 1.01               |
| de Volksbank NV, Reg. S, FRN 2.375% 04/05/2027  | EUR      | 100,000                    | 97,199                 | 0.97               |
| Deutsche Telekom International Finance BV, Reg. S 1.5% 03/04/2028   | EUR      | 50,000                     | 47,015                 | 0.47               |
| Dutch Treasury Certificate 0% 27/09/2024  | EUR      | 100,000                    | 99,199                 | 0.99               |
| Linde Finance BV, Reg. S 1% 20/04/2028  | EUR      | 50,000                     | 46,456                 | 0.46               |
| Nederlandse Waterschapsbank NV, Reg. S 1% 03/09/2025  | EUR      | 150,000                    | 145,906                | 1.46               |
| Netherlands Government Bond, Reg. S, 144A 0.25% 15/07/2025  | EUR      | 210,000                    | 203,858                | 2.03               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2027  | EUR      | 100,000                    | 94,344                 | 0.94               |
| NIBC Bank NV, Reg. S 0.25% 09/09/2026   | EUR      | 100,000                    | 92,473                 | 0.92               |

## Schedule of Investments (continued)

### Robeco Euro SDG Short Duration Bonds

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                          |                      |
| Siemens Financieringsmaatschappij NV, Reg. S 0.9% 28/02/2028  | EUR      | 50,000                     | 46,370                   | 0.46                 |
| TenneT Holding BV, Reg. S 0.125% 09/12/2027   | EUR      | 100,000                    | 89,656                   | 0.89                 |
| Vesteda Finance BV, Reg. S 1.5% 24/05/2027  | EUR      | 100,000                    | 94,067                   | 0.94                 |
|   |          |                            | <u>1,492,452</u>         | <u>14.87</u>         |
| <i>Spain</i>  |          |                            |                          |                      |
| Cellnex Finance Co. SA, Reg. S 1.5% 08/06/2028  | EUR      | 100,000                    | 91,971                   | 0.92                 |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.95%<br>30/04/2026                                   | EUR      | 100,000                    | 97,903                   | 0.97                 |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.3% 31/10/2026                                       | EUR      | 210,000                    | 201,772                  | 2.01                 |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.5% 30/04/2027                                       | EUR      | 210,000                    | 201,312                  | 2.01                 |
|   |          |                            | <u>592,958</u>           | <u>5.91</u>          |
| <i>Supranational</i>  |          |                            |                          |                      |
| European Investment Bank, Reg. S 1.25% 13/11/2026   | EUR      | 100,000                    | 96,220                   | 0.96                 |
| Nordic Investment Bank, Reg. S 0% 30/04/2027  | EUR      | 100,000                    | 92,054                   | 0.91                 |
|   |          |                            | <u>188,274</u>           | <u>1.87</u>          |
| <i>Sweden</i>   |          |                            |                          |                      |
| Telia Co. AB, Reg. S 3.875% 01/10/2025  | EUR      | 50,000                     | 50,144                   | 0.50                 |
|   |          |                            | <u>50,144</u>            | <u>0.50</u>          |
| <i>United Kingdom</i>   |          |                            |                          |                      |
| National Grid plc, Reg. S 0.163% 20/01/2028   | EUR      | 100,000                    | 88,381                   | 0.88                 |
| NatWest Group plc, Reg. S, FRN 4.771% 16/02/2029  | EUR      | 100,000                    | 102,984                  | 1.03                 |
| Santander UK Group Holdings plc, Reg. S, FRN 3.53% 25/08/2028   | EUR      | 100,000                    | 98,849                   | 0.98                 |
|   |          |                            | <u>290,214</u>           | <u>2.89</u>          |
| <i>United States of America</i>   |          |                            |                          |                      |
| Digital Euro Finco LLC, REIT, Reg. S 1.125% 09/04/2028  | EUR      | 100,000                    | 90,196                   | 0.90                 |
| Equinix, Inc., REIT 0.25% 15/03/2027  | EUR      | 100,000                    | 91,435                   | 0.91                 |
| Procter & Gamble Co. (The) 4.875% 11/05/2027  | EUR      | 50,000                     | 52,246                   | 0.52                 |
|   |          |                            | <u>233,877</u>           | <u>2.33</u>          |
| Total Bonds   |          |                            | <u>9,771,616</u>         | <u>97.37</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>9,771,616</u>         | <u>97.37</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>9,771,616</u></b>  | <b><u>97.37</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>301,944</u></b>    | <b><u>3.01</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(38,385)</u></b>   | <b><u>(0.38)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>10,035,175</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Euro SDG Short Duration Bonds

As at 30 June 2024

#### 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-Schatz, 06/09/2024                                     | 25                     | EUR      | 2,642,500                 | 11,164                           | 0.11               |
| Short-Term Euro-BTP, 06/09/2024                             | (6)                    | EUR      | (630,060)                 | 240                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>11,404</b>                    | <b>0.11</b>        |
| Euro-Bobl, 06/09/2024                                       | (11)                   | EUR      | (1,280,840)               | (11,220)                         | (0.11)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(11,220)</b>                  | <b>(0.11)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>184</b>                       | <b>–</b>           |

### Robeco Euro SDG Short Duration Bonds

As at 30 June 2024

#### 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   | 292,908             | EUR              | 300,547     | 03/07/2024       | BNP Paribas  | 3,614                            | 0.04               |
| CHF   | 3,043               | EUR              | 3,122       | 03/07/2024       | J.P. Morgan  | 38                               | –                  |
| EUR   | 1,286               | CHF              | 1,233       | 03/07/2024       | J.P. Morgan  | 5                                | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |              | <b>3,657</b>                     | <b>0.04</b>        |
| CHF   | 2,544               | EUR              | 2,643       | 03/07/2024       | Barclays     | (1)                              | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(1)</b>                       | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |             |                  |              | <b>3,656</b>                     | <b>0.04</b>        |



## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 200,000                    | 214,552                | 0.16               |
| Australia Government Bond, Reg. S 4.25% 21/04/2026  | AUD      | 763,000                    | 476,114                | 0.36               |
| Australia Government Bond, Reg. S 2.75% 21/11/2027  | AUD      | 549,000                    | 327,920                | 0.25               |
| Australia Government Bond, Reg. S 2.25% 21/05/2028  | AUD      | 85,000                     | 49,549                 | 0.04               |
| Australia Government Bond, Reg. S 2.5% 21/05/2030   | AUD      | 108,000                    | 61,649                 | 0.05               |
| Australia Government Bond, Reg. S 4.5% 21/04/2033   | AUD      | 261,000                    | 165,221                | 0.13               |
|   |          |                            | <u>1,295,005</u>       | <u>0.99</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 100,000                    | 94,398                 | 0.07               |
| Erste Group Bank AG, Reg. S, FRN 4.25% Perpetual  | EUR      | 200,000                    | 180,522                | 0.14               |
| Suzano Austria GmbH 5% 15/01/2030   | USD      | 300,000                    | 264,633                | 0.20               |
|   |          |                            | <u>539,553</u>         | <u>0.41</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belgium Government Bond, Reg. S, 144A 1.9% 22/06/2038   | EUR      | 14,000                     | 11,799                 | 0.01               |
| Belgium Government Bond, Reg. S, 144A 0.4% 22/06/2040   | EUR      | 172,000                    | 109,145                | 0.09               |
| Belgium Government Bond, Reg. S, 144A 3.3% 22/06/2054   | EUR      | 57,000                     | 53,662                 | 0.04               |
| Belgium Government Bond, Reg. S, 144A 2.25% 22/06/2057  | EUR      | 58,000                     | 43,275                 | 0.03               |
| Belgium Government Bond, Reg. S, 144A 0.65% 22/06/2071  | EUR      | 76,000                     | 30,777                 | 0.02               |
| Crelan SA, Reg. S, FRN 5.375% 30/04/2035  | EUR      | 100,000                    | 101,166                | 0.08               |
|   |          |                            | <u>349,824</u>         | <u>0.27</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., FRN 5.5% 11/04/2048   | USD      | 200,000                    | 179,671                | 0.14               |
|   |          |                            | <u>179,671</u>         | <u>0.14</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canada Government Bond 3% 01/11/2024  | CAD      | 339,000                    | 229,870                | 0.18               |
| Canada Government Bond 1.5% 01/04/2025  | CAD      | 253,000                    | 168,761                | 0.13               |
| Canada Government Bond 3% 01/10/2025  | CAD      | 571,000                    | 383,606                | 0.29               |
| Canada Government Bond 1.25% 01/03/2027   | CAD      | 207,000                    | 132,544                | 0.10               |
| Canada Government Bond 1% 01/06/2027  | CAD      | 261,000                    | 165,392                | 0.13               |
| Canada Government Bond 1.25% 01/06/2030   | CAD      | 204,000                    | 122,962                | 0.10               |
| Canada Government Bond 0.5% 01/12/2030  | CAD      | 163,000                    | 92,504                 | 0.07               |
| Canada Government Bond 1.5% 01/06/2031  | CAD      | 457,000                    | 274,208                | 0.21               |
| Canada Government Bond 2.75% 01/12/2048   | CAD      | 4,000                      | 2,433                  | –                  |
| Canada Government Bond 1.75% 01/12/2053   | CAD      | 114,000                    | 54,173                 | 0.04               |
|   |          |                            | <u>1,626,453</u>       | <u>1.25</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>   |          |                            |                        |                    |
| IHS Holding Ltd., Reg. S 5.625% 29/11/2026  | USD      | 200,000                    | 177,105                | 0.13               |
| IHS Holding Ltd., Reg. S 6.25% 29/11/2028   | USD      | 200,000                    | 166,434                | 0.13               |
|   |          |                            | <u>343,539</u>         | <u>0.26</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 250,000                    | 225,755                | 0.17               |
|   |          |                            | <u>225,755</u>         | <u>0.17</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.943% 29/06/2027   | EUR      | 200,000                    | 205,744                | 0.16               |
| EP Infrastructure A/S, Reg. S 1.698% 30/07/2026   | EUR      | 220,000                    | 202,745                | 0.15               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 200,000                    | 179,894                | 0.14               |
|   |          |                            | <u>588,383</u>         | <u>0.45</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 100,000                    | 99,325                 | 0.08               |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 100,000                    | 108,416                | 0.08               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                                   | EUR      | 200,000                    | 197,221                | 0.15               |
| BPCE SA, Reg. S, FRN 1.5% 13/01/2042  | EUR      | 200,000                    | 184,177                | 0.14               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 600,000                    | 601,780                | 0.46               |
| Credit Agricole SA, Reg. S, FRN 7.5% Perpetual  | GBP      | 150,000                    | 175,151                | 0.13               |
| Crown European Holdings SA, Reg. S 4.75% 15/03/2029   | EUR      | 308,000                    | 311,524                | 0.24               |
| Electricite de France SA, Reg. S, FRN 3% Perpetual  | EUR      | 200,000                    | 183,473                | 0.14               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 200,000                    | 223,120                | 0.17               |
| Engie SA, Reg. S, FRN 4.75% Perpetual   | EUR      | 300,000                    | 298,511                | 0.23               |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 400,000                    | 375,129                | 0.29               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/11/2024   | EUR      | 366,000                    | 363,345                | 0.28               |
| France Government Bond OAT, Reg. S, 144A 0% 25/02/2025  | EUR      | 509,000                    | 497,713                | 0.38               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2026  | EUR      | 347,000                    | 330,480                | 0.25               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2030  | EUR      | 303,000                    | 250,011                | 0.19               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2031  | EUR      | 527,000                    | 420,636                | 0.32               |
| France Government Bond OAT, Reg. S, 144A 0% 25/05/2032  | EUR      | 109,000                    | 85,511                 | 0.07               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2034   | EUR      | 15,000                     | 12,481                 | 0.01               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036   | EUR      | 328,000                    | 260,604                | 0.20               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039   | EUR      | 56,000                     | 44,898                 | 0.03               |
| France Government Bond OAT, Reg. S, 144A 1.5% 25/05/2050  | EUR      | 235,000                    | 151,263                | 0.12               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2053   | EUR      | 123,000                    | 60,001                 | 0.05               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/05/2066   | EUR      | 49,000                     | 30,130                 | 0.02               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2072  | EUR      | 115,000                    | 40,269                 | 0.03               |
| France Government Bond OAT, Reg. S 0.75% 25/02/2028   | EUR      | 431,000                    | 397,615                | 0.31               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 1.25% 25/05/2038   | EUR      | 75,000                     | 56,802                 | 0.04               |
| La Mondiale SAM, Reg. S, FRN 4.8% 18/01/2048  | USD      | 370,000                    | 320,167                | 0.25               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 200,000                    | 199,772                | 0.15               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 200,000                    | 196,020                | 0.15               |
|   |          |                            | 6,475,545              | 4.96               |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.5% Perpetual  | USD      | 400,000                    | 347,289                | 0.27               |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 501,000                    | 496,060                | 0.38               |
| Bundesobligation, Reg. S 0% 09/10/2026  | EUR      | 85,000                     | 80,002                 | 0.06               |
| Bundesobligation, Reg. S 0% 16/04/2027  | EUR      | 190,000                    | 176,899                | 0.14               |
| Bundesobligation, Reg. S 1.3% 15/10/2027  | EUR      | 366,000                    | 351,903                | 0.27               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2026  | EUR      | 144,000                    | 136,055                | 0.10               |
| Bundesrepublik Deutschland, Reg. S 0.25% 15/02/2027   | EUR      | 278,000                    | 261,671                | 0.20               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2028  | EUR      | 394,000                    | 367,167                | 0.28               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2030  | EUR      | 128,000                    | 112,019                | 0.09               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2032  | EUR      | 237,000                    | 197,844                | 0.15               |
| Bundesrepublik Deutschland, Reg. S 1% 15/05/2038  | EUR      | 353,000                    | 286,026                | 0.22               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 159,000                    | 80,496                 | 0.06               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2052  | EUR      | 266,000                    | 128,216                | 0.10               |
| Commerzbank AG, Reg. S, FRN 4% 05/12/2030   | EUR      | 200,000                    | 198,122                | 0.15               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 200,000                    | 198,043                | 0.15               |
| Deutsche Bank AG, Reg. S, FRN 4% 24/06/2026   | GBP      | 200,000                    | 231,854                | 0.18               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 400,000                    | 357,223                | 0.27               |
| Schaeffler AG, Reg. S 4.5% 28/03/2030   | EUR      | 200,000                    | 197,580                | 0.15               |
|   |          |                            | 4,204,469              | 3.22               |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 300,000                    | 323,975                | 0.25               |
| Alpha Services and Holdings SA, Reg. S 5.5% 11/06/2031  | EUR      | 100,000                    | 99,137                 | 0.08               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 108,000                    | 110,094                | 0.08               |
| National Bank of Greece SA, Reg. S, FRN 8% 03/01/2034   | EUR      | 307,000                    | 338,434                | 0.26               |
| National Bank of Greece SA, Reg. S, FRN 5.875% 28/06/2035   | EUR      | 187,000                    | 188,683                | 0.14               |
|   |          |                            | 1,060,323              | 0.81               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.831% 27/01/2028   | USD      | 310,000                    | 291,687                | 0.22               |
|   |          |                            | 291,687                | 0.22               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 7.35% 04/03/2026  | EUR      | 130,000                    | 131,764                | 0.10               |
| OTP Bank Nyrt., Reg. S, FRN 8.75% 15/05/2033  | USD      | 240,000                    | 234,360                | 0.18               |
|   |          |                            | <u>366,124</u>         | <u>0.28</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 345,000                    | 259,535                | 0.20               |
|   |          |                            | <u>259,535</u>         | <u>0.20</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 4.625% 20/05/2035  | EUR      | 169,000                    | 167,653                | 0.13               |
| AIB Group plc, Reg. S, FRN 6.25% Perpetual  | EUR      | 220,000                    | 219,982                | 0.17               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 300,000                    | 298,081                | 0.23               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 230,000                    | 280,059                | 0.21               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 25/04/2028   | EUR      | 200,000                    | 210,715                | 0.16               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 194,000                    | 208,748                | 0.16               |
|   |          |                            | <u>1,385,238</u>       | <u>1.06</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028   | EUR      | 310,000                    | 285,274                | 0.22               |
| Banco BPM SpA, Reg. S 4.625% 29/11/2027   | EUR      | 144,000                    | 147,435                | 0.11               |
| Enel SpA, Reg. S, FRN 6.375% Perpetual  | EUR      | 100,000                    | 105,204                | 0.08               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 150,000                    | 163,193                | 0.13               |
| Intesa Sanpaolo SpA, Reg. S 5.125% 29/08/2031   | EUR      | 230,000                    | 246,202                | 0.19               |
| Italy Buoni Poliennali del Tesoro, Reg. S, 144A 3.5% 01/03/2030   | EUR      | 695,000                    | 692,478                | 0.53               |
| Italy Buoni Poliennali del Tesoro, Reg. S 0.45% 15/02/2029  | EUR      | 9,000                      | 7,845                  | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.35% 01/03/2035  | EUR      | 266,000                    | 249,532                | 0.19               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.25% 01/09/2036  | EUR      | 103,000                    | 84,605                 | 0.06               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.95% 01/03/2037  | EUR      | 124,000                    | 85,107                 | 0.07               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.95% 01/09/2038  | EUR      | 34,000                     | 29,264                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.8% 01/03/2041   | EUR      | 138,000                    | 96,642                 | 0.07               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.45% 01/09/2050  | EUR      | 13,000                     | 9,041                  | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.7% 01/09/2051   | EUR      | 103,000                    | 60,132                 | 0.05               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.15% 01/09/2052  | EUR      | 208,000                    | 132,467                | 0.10               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.8% 01/03/2067   | EUR      | 35,000                     | 24,587                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.45% 15/11/2024  | EUR      | 26,000                     | 25,793                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 3.5% 15/01/2026   | EUR      | 45,000                     | 45,014                 | 0.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 01/04/2026   | EUR      | 32,000                     | 30,165                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.6% 01/06/2026   | EUR      | 10,000                     | 9,672                  | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.1% 01/04/2027   | EUR      | 25,000                     | 23,518                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 15/09/2027  | EUR      | 213,000                    | 197,439                | 0.15               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 01/08/2030  | EUR      | 168,000                    | 143,453                | 0.11               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 2.5% 01/12/2032   | EUR      | 134,000                    | 121,172                | 0.09               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029  | EUR      | 230,000                    | 228,374                | 0.17               |
|   |          |                            | 3,243,608              | 2.48               |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Five Year Bond 0.005% 20/06/2026   | JPY      | 6,000,000                  | 34,583                 | 0.02               |
| Japan Government Five Year Bond 0.005% 20/09/2026   | JPY      | 47,000,000                 | 270,634                | 0.21               |
| Japan Government Five Year Bond 0.005% 20/12/2026   | JPY      | 54,000,000                 | 310,575                | 0.24               |
| Japan Government Five Year Bond 0.005% 20/03/2027   | JPY      | 11,000,000                 | 63,191                 | 0.05               |
| Japan Government Five Year Bond 0.005% 20/06/2027   | JPY      | 166,000,000                | 952,150                | 0.73               |
| Japan Government Forty Year Bond 1.7% 20/03/2054  | JPY      | 40,000,000                 | 208,831                | 0.16               |
| Japan Government Forty Year Bond 1.4% 20/03/2055  | JPY      | 22,000,000                 | 105,747                | 0.08               |
| Japan Government Forty Year Bond 0.5% 20/03/2060  | JPY      | 7,000,000                  | 23,340                 | 0.02               |
| Japan Government Forty Year Bond 1.3% 20/03/2063  | JPY      | 18,000,000                 | 77,464                 | 0.06               |
| Japan Government Ten Year Bond 0.1% 20/03/2027  | JPY      | 80,000,000                 | 460,748                | 0.35               |
| Japan Government Ten Year Bond 0.1% 20/12/2027  | JPY      | 36,000,000                 | 206,474                | 0.16               |
| Japan Government Ten Year Bond 0.1% 20/06/2029  | JPY      | 63,000,000                 | 356,819                | 0.27               |
| Japan Government Ten Year Bond 0.1% 20/12/2030  | JPY      | 10,000,000                 | 55,835                 | 0.04               |
| Japan Government Ten Year Bond 0.2% 20/06/2032  | JPY      | 196,000,000                | 1,080,519              | 0.83               |
| Japan Government Ten Year Bond 0.5% 20/03/2033  | JPY      | 26,000,000                 | 145,499                | 0.11               |
| Japan Government Thirty Year Bond 1.7% 20/06/2033   | JPY      | 66,000,000                 | 407,561                | 0.31               |
| Japan Government Thirty Year Bond 1.7% 20/06/2044   | JPY      | 41,000,000                 | 231,919                | 0.18               |
| Japan Government Thirty Year Bond 0.7% 20/06/2051   | JPY      | 135,000,000                | 557,969                | 0.43               |
| Japan Government Thirty Year Bond 1.6% 20/12/2053   | JPY      | 2,000,000                  | 10,215                 | 0.01               |
| Japan Government Twenty Year Bond 1.7% 20/12/2032   | JPY      | 66,000,000                 | 407,980                | 0.31               |
| Japan Government Twenty Year Bond 1.4% 20/09/2034   | JPY      | 39,000,000                 | 232,832                | 0.18               |
| Japan Government Twenty Year Bond 0.5% 20/06/2038   | JPY      | 17,000,000                 | 86,854                 | 0.06               |
| Japan Government Twenty Year Bond 0.7% 20/09/2038   | JPY      | 20,000,000                 | 104,627                | 0.08               |
| Japan Government Twenty Year Bond 0.4% 20/03/2039   | JPY      | 16,000,000                 | 79,280                 | 0.06               |
| Japan Government Twenty Year Bond 0.4% 20/09/2040   | JPY      | 160,000,000                | 766,555                | 0.59               |
| Japan Government Twenty Year Bond 1.1% 20/06/2043   | JPY      | 27,000,000                 | 139,238                | 0.11               |
|   |          |                            | 7,377,439              | 5.65               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 3.625% 29/10/2029                               | EUR      | 250,000                    | 238,489                | 0.18               |
| Czech Gas Networks Investments Sarl, Reg. S 0.875% 31/03/2031   | EUR      | 240,000                    | 194,830                | 0.15               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 277,000                    | 300,626                | 0.23               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 220,000                    | 220,057                | 0.17               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 112,000                    | 112,644                | 0.09               |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029   | USD      | 180,000                    | 161,181                | 0.12               |
|   |          |                            | 1,227,827              | 0.94               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 280,000                    | 258,512                | 0.20               |
|   |          |                            | <u>258,512</u>         | <u>0.20</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 200,000                    | 194,769                | 0.15               |
| Achmea BV, Reg. S, FRN 4.625% Perpetual   | EUR      | 210,000                    | 189,335                | 0.14               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 100,000                    | 126,478                | 0.10               |
| ING Groep NV, FRN 4.017% 28/03/2028   | USD      | 342,000                    | 307,693                | 0.24               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 140,000                    | 141,473                | 0.11               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2027  | EUR      | 106,000                    | 100,005                | 0.08               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/07/2032   | EUR      | 92,000                     | 77,249                 | 0.06               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2038   | EUR      | 172,000                    | 116,232                | 0.09               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 159,000                    | 111,511                | 0.08               |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 300,000                    | 320,453                | 0.24               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 300,000                    | 300,280                | 0.23               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 300,000                    | 299,335                | 0.23               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 100,000                    | 102,400                | 0.08               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 300,000                    | 288,116                | 0.22               |
|   |          |                            | <u>2,675,329</u>       | <u>2.05</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 200,000                    | 211,866                | 0.16               |
|   |          |                            | <u>211,866</u>         | <u>0.16</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.75% 29/05/2054   | EUR      | 200,000                    | 198,735                | 0.15               |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 200,000                    | 193,317                | 0.15               |
|   |          |                            | <u>392,052</u>         | <u>0.30</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 240,000                    | 249,564                | 0.19               |
|   |          |                            | <u>249,564</u>         | <u>0.19</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 200,000                    | 205,086                | 0.16               |
|   |          |                            | <u>205,086</u>         | <u>0.16</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 2.75% 14/02/2027  | USD      | 200,000                    | 174,481                | 0.14               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 400,000                    | 383,018                | 0.29               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 557,499                | 0.43               |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 6% Perpetual  | EUR      | 400,000                    | 397,975                | 0.30               |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 300,000                    | 311,567                | 0.24               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 200,000                    | 192,000                | 0.15               |
| Banco Santander SA, Reg. S, FRN 5% 22/04/2034   | EUR      | 100,000                    | 101,607                | 0.08               |
| Banco Santander SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 400,000                    | 383,029                | 0.29               |
| Bankinter SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 200,000                    | 200,000                | 0.15               |
| CaixaBank SA, Reg. S, FRN 2.25% 17/04/2030  | EUR      | 200,000                    | 195,748                | 0.15               |
| CaixaBank SA, Reg. S, FRN 6.25% 23/02/2033  | EUR      | 200,000                    | 210,497                | 0.16               |
| Spain Bonos y Obligaciones del Estado 2.8% 31/05/2026   | EUR      | 9,000                      | 8,941                  | 0.01               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.45%<br>31/10/2027                                   | EUR      | 312,000                    | 296,684                | 0.23               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.6% 31/10/2029                                       | EUR      | 103,000                    | 90,774                 | 0.07               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 2.55%<br>31/10/2032                                   | EUR      | 278,000                    | 264,209                | 0.20               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.85%<br>30/07/2037                                   | EUR      | 498,000                    | 356,618                | 0.27               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1% 31/10/2050   | EUR      | 162,000                    | 86,108                 | 0.07               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.9% 31/10/2052                                       | EUR      | 116,000                    | 76,154                 | 0.06               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.45%<br>31/10/2071                                   | EUR      | 85,000                     | 40,450                 | 0.03               |
| Unicaja Banco SA, Reg. S, FRN 5.5% 22/06/2034   | EUR      | 100,000                    | 99,352                 | 0.08               |
|   |          |                            | 3,311,713              | 2.54               |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 270,000                    | 223,675                | 0.17               |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 440,000                    | 411,743                | 0.32               |
|   |          |                            | 635,418                | 0.49               |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 300,000                    | 261,022                | 0.20               |
|   |          |                            | 261,022                | 0.20               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 7.125% Perpetual  | GBP      | 400,000                    | 467,715                | 0.36               |
| Barclays plc, Reg. S, FRN 1.125% 22/03/2031   | EUR      | 193,000                    | 181,905                | 0.14               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 190,000                    | 238,169                | 0.18               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 101,000                    | 120,215                | 0.09               |
| HSBC Holdings plc, FRN 5.21% 11/08/2028   | USD      | 330,000                    | 305,755                | 0.23               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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, 144A 6.75% 15/05/2028  | USD      | 200,000                    | 187,271                | 0.14               |
| INEOS Finance plc, Reg. S 6.375% 15/04/2029   | EUR      | 250,000                    | 257,110                | 0.20               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 200,000                    | 240,979                | 0.18               |
| M&G plc, Reg. S, FRN 6.5% 20/10/2048  | USD      | 200,000                    | 188,654                | 0.14               |
| M&G plc, Reg. S, FRN 5.625% 20/10/2051  | GBP      | 100,000                    | 111,934                | 0.09               |
| Nationwide Building Society, Reg. S, FRN 6.178% 07/12/2027  | GBP      | 100,000                    | 119,679                | 0.09               |
| Nationwide Building Society, Reg. S, FRN 5.75% Perpetual  | GBP      | 250,000                    | 277,026                | 0.21               |
| NatWest Group plc, Reg. S, FRN 3.619% 29/03/2029  | GBP      | 200,000                    | 221,248                | 0.17               |
| NatWest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 100,000                    | 115,383                | 0.09               |
| Prudential Funding Asia plc, Reg. S, FRN 2.95% 03/11/2033   | USD      | 340,000                    | 281,152                | 0.22               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 400,000                    | 480,556                | 0.37               |
| Santander UK Group Holdings plc, FRN 6.833% 21/11/2026  | USD      | 350,000                    | 330,787                | 0.25               |
| Sisecam UK plc, Reg. S 8.25% 02/05/2029   | USD      | 200,000                    | 189,352                | 0.14               |
| Standard Chartered plc, Reg. S, FRN 1.822% 23/11/2025   | USD      | 300,000                    | 275,379                | 0.21               |
| Standard Chartered plc, Reg. S, FRN 7.767% 16/11/2028   | USD      | 310,000                    | 307,440                | 0.24               |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 190,000                    | 175,512                | 0.13               |
| Thames Water Utilities Finance plc, Reg. S 0.875% 31/01/2028  | EUR      | 140,000                    | 112,335                | 0.09               |
| Thames Water Utilities Finance plc, Reg. S 3.5% 25/02/2028  | GBP      | 110,000                    | 108,955                | 0.08               |
| UK Treasury, Reg. S 0.25% 31/01/2025  | GBP      | 5,000                      | 5,760                  | –                  |
| UK Treasury, Reg. S 0.125% 30/01/2026   | GBP      | 21,000                     | 23,236                 | 0.02               |
| UK Treasury, Reg. S 1.5% 22/07/2026   | GBP      | 127,000                    | 141,700                | 0.11               |
| UK Treasury, Reg. S 0.375% 22/10/2026   | GBP      | 13,000                     | 14,034                 | 0.01               |
| UK Treasury, Reg. S 0.375% 22/10/2030   | GBP      | 191,000                    | 180,389                | 0.14               |
| UK Treasury, Reg. S 1% 31/01/2032   | GBP      | 244,000                    | 230,733                | 0.18               |
| UK Treasury, Reg. S 0.875% 31/07/2033   | GBP      | 127,000                    | 113,073                | 0.09               |
| UK Treasury, Reg. S 1.75% 07/09/2037  | GBP      | 112,000                    | 97,949                 | 0.08               |
| UK Treasury, Reg. S 1.125% 31/01/2039   | GBP      | 552,000                    | 421,277                | 0.32               |
| UK Treasury, Reg. S 0.625% 22/10/2050   | GBP      | 82,000                     | 38,661                 | 0.03               |
| UK Treasury, Reg. S 1.25% 31/07/2051  | GBP      | 550,000                    | 313,734                | 0.24               |
| UK Treasury, Reg. S 0.5% 22/10/2061   | GBP      | 107,000                    | 37,468                 | 0.03               |
| UK Treasury, Reg. S 1.625% 22/10/2071   | GBP      | 270,000                    | 144,553                | 0.11               |
|   |          |                            | <u>7,057,078</u>       | <u>5.40</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| EQT Corp. 5.7% 01/04/2028   | USD      | 230,000                    | 216,604                | 0.17               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 430,000                    | 411,730                | 0.31               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 300,000                    | 271,566                | 0.21               |
| US Treasury 3% 15/07/2025   | USD      | 1,210,000                  | 1,105,224              | 0.85               |
| US Treasury 3.5% 15/09/2025   | USD      | 447,000                    | 409,532                | 0.31               |
| US Treasury 0.75% 31/05/2026  | USD      | 1,338,000                  | 1,157,817              | 0.89               |
| US Treasury 0.875% 30/09/2026   | USD      | 1,126,000                  | 966,979                | 0.74               |
| US Treasury 1.25% 31/12/2026  | USD      | 432,000                    | 371,589                | 0.28               |



## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| US Treasury 0.5% 30/06/2027   | USD      | 3,327,000                  | 2,758,676              | 2.11               |
| US Treasury 0.625% 31/12/2027   | USD      | 177,000                    | 144,739                | 0.11               |
| US Treasury 3.625% 31/03/2028   | USD      | 253,000                    | 229,423                | 0.18               |
| US Treasury 1.25% 30/06/2028  | USD      | 432,000                    | 356,630                | 0.27               |
| US Treasury 1.75% 31/01/2029  | USD      | 208,000                    | 173,091                | 0.13               |
| US Treasury 1.875% 28/02/2029   | USD      | 542,000                    | 452,812                | 0.35               |
| US Treasury 2.375% 31/03/2029   | USD      | 333,000                    | 284,248                | 0.22               |
| US Treasury 2.375% 15/05/2029   | USD      | 291,000                    | 247,952                | 0.19               |
| US Treasury 2.75% 31/05/2029  | USD      | 243,000                    | 210,648                | 0.16               |
| US Treasury 3.125% 31/08/2029   | USD      | 2,930,000                  | 2,578,573              | 1.97               |
| US Treasury 0.625% 15/05/2030   | USD      | 92,000                     | 69,384                 | 0.05               |
| US Treasury 0.625% 15/08/2030   | USD      | 279,000                    | 208,624                | 0.16               |
| US Treasury 0.875% 15/11/2030   | USD      | 315,000                    | 237,747                | 0.18               |
| US Treasury 1.625% 15/05/2031   | USD      | 1,257,000                  | 984,459                | 0.75               |
| US Treasury 2.75% 15/08/2032  | USD      | 191,000                    | 158,582                | 0.12               |
| US Treasury 3.375% 15/05/2033   | USD      | 133,000                    | 115,022                | 0.09               |
| US Treasury 4% 15/02/2034   | USD      | 202,000                    | 182,999                | 0.14               |
| US Treasury 1.75% 15/08/2041  | USD      | 241,000                    | 148,517                | 0.11               |
| US Treasury 2.375% 15/02/2042   | USD      | 1,203,000                  | 816,943                | 0.63               |
| US Treasury 3.375% 15/08/2042   | USD      | 248,000                    | 195,458                | 0.15               |
| US Treasury 3.875% 15/05/2043   | USD      | 120,000                    | 101,032                | 0.08               |
| US Treasury 3.375% 15/05/2044   | USD      | 87,000                     | 67,629                 | 0.05               |
| US Treasury 2.375% 15/11/2049   | USD      | 1,678,000                  | 1,039,698              | 0.80               |
| US Treasury 1.25% 15/05/2050  | USD      | 567,000                    | 262,206                | 0.20               |
| US Treasury 1.375% 15/08/2050   | USD      | 23,000                     | 10,982                 | 0.01               |
| US Treasury 2.25% 15/02/2052  | USD      | 14,000                     | 8,321                  | 0.01               |
| US Treasury 3% 15/08/2052   | USD      | 617,000                    | 433,120                | 0.33               |
| US Treasury 3.625% 15/02/2053   | USD      | 47,000                     | 37,310                 | 0.03               |
|   |          |                            | <u>17,425,866</u>      | <u>13.34</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 500,000                    | 435,619                | 0.33               |
|   |          |                            | <u>435,619</u>         | <u>0.33</u>        |
| Total Bonds   |          |                            | <u>64,716,602</u>      | <u>49.55</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 2.875% 18/03/2027  | USD      | 600,000                    | 516,758                | 0.39               |
|   |          |                            | <u>516,758</u>         | <u>0.39</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 600,000                    | 493,378                | 0.38               |
|   |          |                            | <u>493,378</u>         | <u>0.38</u>        |
| Total Convertible Bonds   |          |                            | <u>1,010,136</u>       | <u>0.77</u>        |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Deterra Royalties Ltd.  | AUD      | 8,264                      | 20,547                 | 0.01               |
| Fortescue Ltd.  | AUD      | 19,315                     | 257,689                | 0.20               |
| Telstra Group Ltd.  | AUD      | 70,411                     | 158,831                | 0.12               |
|   |          |                            | <u>437,067</u>         | <u>0.33</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| White Mountains Insurance Group Ltd.  | USD      | 92                         | 156,012                | 0.12               |
|   |          |                            | <u>156,012</u>         | <u>0.12</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CGI, Inc.   | CAD      | 1,754                      | 163,317                | 0.13               |
| Dollarama, Inc.   | CAD      | 2,042                      | 173,925                | 0.13               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 6,012                      | 163,364                | 0.13               |
| Intact Financial Corp.  | CAD      | 841                        | 130,755                | 0.10               |
| Loblaw Cos. Ltd.  | CAD      | 1,482                      | 160,374                | 0.12               |
| Metro, Inc. 'A'   | CAD      | 2,603                      | 134,523                | 0.10               |
| Stantec, Inc.   | CAD      | 525                        | 41,000                 | 0.03               |
| Thomson Reuters Corp.   | CAD      | 896                        | 140,895                | 0.11               |
| TMX Group Ltd.  | CAD      | 4,240                      | 110,096                | 0.08               |
|   |          |                            | <u>1,218,249</u>       | <u>0.93</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile, ADR   | USD      | 4,753                      | 100,360                | 0.08               |
|   |          |                            | <u>100,360</u>         | <u>0.08</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 5,046                      | 222,132                | 0.17               |
|   |          |                            | <u>222,132</u>         | <u>0.17</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 2,178                      | 293,692                | 0.23               |
|   |          |                            | <u>293,692</u>         | <u>0.23</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 17,425                     | 193,593                | 0.15               |
| Sampo OYJ 'A'   | EUR      | 1,444                      | 57,905                 | 0.04               |
|   |          |                            | <u>251,498</u>         | <u>0.19</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Coface SA   | EUR      | 4,716                      | 61,355                 | 0.05               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 295                        | 210,512                | 0.16               |
| Orange SA   | EUR      | 16,214                     | 151,666                | 0.12               |
| Sanofi SA   | EUR      | 1,213                      | 109,097                | 0.08               |
| Schneider Electric SE   | EUR      | 1,815                      | 407,105                | 0.31               |
| TotalEnergies SE  | EUR      | 3,028                      | 188,735                | 0.14               |
| Vivendi SE  | EUR      | 15,755                     | 153,706                | 0.12               |
|   |          |                            | <u>1,282,176</u>       | <u>0.98</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 1,720                      | 446,340                | 0.34               |
| Beiersdorf AG   | EUR      | 483                        | 65,954                 | 0.05               |
| Deutsche Boerse AG  | EUR      | 1,704                      | 325,634                | 0.25               |
| Deutsche Telekom AG   | EUR      | 20,418                     | 479,415                | 0.37               |
| Henkel AG & Co. KGaA Preference   | EUR      | 516                        | 42,941                 | 0.03               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 503                        | 234,901                | 0.18               |
|   |          |                            | <u>1,595,185</u>       | <u>1.22</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 1,828                      | 134,608                | 0.10               |
|   |          |                            | <u>134,608</u>         | <u>0.10</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 740                        | 209,492                | 0.16               |
| Linde plc   | USD      | 903                        | 369,718                | 0.28               |
| Trane Technologies plc  | USD      | 2,120                      | 650,648                | 0.50               |
| Willis Towers Watson plc  | USD      | 131                        | 32,041                 | 0.03               |
|   |          |                            | <u>1,261,899</u>       | <u>0.97</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 3,560                      | 548,076                | 0.42               |
|   |          |                            | <u>548,076</u>         | <u>0.42</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Poste Italiane SpA, Reg. S, 144A  | EUR      | 13,355                     | 158,858                | 0.12               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 158,858                | 0.12               |
| <i>Japan</i>  |          |                            |                        |                    |
| Advance Residence Investment Corp., REIT  | JPY      | 45                         | 85,483                 | 0.07               |
| FUJIFILM Holdings Corp.   | JPY      | 2,700                      | 58,917                 | 0.04               |
| H.U. Group Holdings, Inc.   | JPY      | 5,000                      | 68,126                 | 0.05               |
| Hitachi Ltd.  | JPY      | 22,500                     | 469,963                | 0.36               |
| Hulic Co. Ltd.  | JPY      | 9,200                      | 76,017                 | 0.06               |
| Japan Post Bank Co. Ltd.  | JPY      | 4,500                      | 39,662                 | 0.03               |
| Japan Real Estate Investment Corp., REIT  | JPY      | 15                         | 44,199                 | 0.03               |
| Kamigumi Co. Ltd.   | JPY      | 2,300                      | 44,198                 | 0.03               |
| KDDI Corp.  | JPY      | 6,100                      | 150,517                | 0.12               |
| Keyence Corp.   | JPY      | 200                        | 81,844                 | 0.06               |
| NEC Corp.   | JPY      | 800                        | 61,461                 | 0.05               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 157,600                    | 138,767                | 0.11               |
| Santen Pharmaceutical Co. Ltd.  | JPY      | 3,700                      | 35,283                 | 0.03               |
| SoftBank Corp.  | JPY      | 16,100                     | 183,458                | 0.14               |
| Sony Group Corp.  | JPY      | 2,100                      | 166,147                | 0.13               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 3,600                      | 223,954                | 0.17               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 7,700                      | 186,335                | 0.14               |
|   |          |                            | 2,114,331              | 1.62               |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Hong Leong Bank Bhd.  | MYR      | 22,000                     | 83,545                 | 0.06               |
|   |          |                            | 83,545                 | 0.06               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 5,848                      | 161,346                | 0.13               |
| Wolters Kluwer NV   | EUR      | 1,206                      | 186,689                | 0.14               |
|   |          |                            | 348,035                | 0.27               |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 45,672                     | 108,023                | 0.08               |
|   |          |                            | 108,023                | 0.08               |
| <i>Norway</i>   |          |                            |                        |                    |
| Orkla ASA   | NOK      | 7,994                      | 60,770                 | 0.05               |
|   |          |                            | 60,770                 | 0.05               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Portugal</i>   |          |                            |                        |                    |
| NOS SGPS SA   | EUR      | 12,090                     | 39,957                 | 0.03               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 26,516                     | 60,722                 | 0.05               |
|   |          |                            | <u>100,679</u>         | <u>0.08</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 17,800                     | 176,837                | 0.14               |
| Singapore Exchange Ltd.   | SGD      | 22,400                     | 146,199                | 0.11               |
| United Overseas Bank Ltd.   | SGD      | 6,300                      | 135,890                | 0.10               |
|   |          |                            | <u>458,926</u>         | <u>0.35</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Redeia Corp. SA   | EUR      | 2,011                      | 32,819                 | 0.03               |
|   |          |                            | <u>32,819</u>          | <u>0.03</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB 'A'  | SEK      | 15,687                     | 139,524                | 0.11               |
|   |          |                            | <u>139,524</u>         | <u>0.11</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Banque Cantonale Vaudoise   | CHF      | 1,320                      | 130,688                | 0.10               |
| Chubb Ltd.  | USD      | 1,012                      | 240,859                | 0.19               |
| Galenica AG, Reg. S, 144A   | CHF      | 1,849                      | 141,208                | 0.11               |
| Novartis AG   | CHF      | 3,660                      | 365,478                | 0.28               |
| Swisscom AG   | CHF      | 280                        | 146,967                | 0.11               |
| UBS Group AG  | CHF      | 8,673                      | 238,196                | 0.18               |
|   |          |                            | <u>1,263,396</u>       | <u>0.97</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Catcher Technology Co. Ltd.   | TWD      | 25,000                     | 166,814                | 0.13               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 40,000                     | 144,381                | 0.11               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 4,000                      | 111,133                | 0.08               |
|   |          |                            | <u>422,328</u>         | <u>0.32</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 5,045                      | 182,440                | 0.14               |
| AstraZeneca plc   | GBP      | 4,135                      | 602,617                | 0.46               |
| GSK plc   | GBP      | 11,297                     | 203,798                | 0.15               |
| Haleon plc  | GBP      | 88,328                     | 336,086                | 0.26               |
| Pearson plc   | GBP      | 5,953                      | 69,568                 | 0.05               |
| RELX plc  | EUR      | 5,384                      | 231,297                | 0.18               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| RELX plc  | GBP      | 12,054                     | 517,370                | 0.40               |
| Unilever plc  | EUR      | 5,653                      | 289,886                | 0.22               |
|   |          |                            | <u>2,433,062</u>       | <u>1.86</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 3,869                      | 619,184                | 0.47               |
| Advanced Micro Devices, Inc.  | USD      | 870                        | 131,675                | 0.10               |
| Aflac, Inc.   | USD      | 2,527                      | 210,577                | 0.16               |
| Alphabet, Inc. 'A'  | USD      | 6,276                      | 1,066,642              | 0.82               |
| Amazon.com, Inc.  | USD      | 4,736                      | 853,960                | 0.65               |
| Apple, Inc.   | USD      | 7,104                      | 1,396,076              | 1.07               |
| AT&T, Inc.  | USD      | 17,335                     | 309,094                | 0.24               |
| AutoZone, Inc.  | USD      | 212                        | 586,321                | 0.45               |
| Badger Meter, Inc.  | USD      | 932                        | 162,051                | 0.12               |
| Bank of America Corp.   | USD      | 11,987                     | 444,808                | 0.34               |
| Bank of New York Mellon Corp. (The)   | USD      | 3,696                      | 206,535                | 0.16               |
| Booking Holdings, Inc.  | USD      | 111                        | 410,288                | 0.31               |
| Brady Corp. 'A'   | USD      | 2,426                      | 149,442                | 0.11               |
| Bristol-Myers Squibb Co.  | USD      | 5,434                      | 210,566                | 0.16               |
| Broadcom, Inc.  | USD      | 375                        | 561,767                | 0.43               |
| Cadence Design Systems, Inc.  | USD      | 561                        | 161,090                | 0.12               |
| Cboe Global Markets, Inc.   | USD      | 916                        | 145,346                | 0.11               |
| CBRE Group, Inc. 'A'  | USD      | 2,215                      | 184,165                | 0.14               |
| Cheniere Energy, Inc.   | USD      | 2,026                      | 330,493                | 0.25               |
| Church & Dwight Co., Inc.   | USD      | 1,817                      | 175,775                | 0.13               |
| Cigna Group (The)   | USD      | 716                        | 220,843                | 0.17               |
| Cisco Systems, Inc.   | USD      | 7,224                      | 320,235                | 0.24               |
| City Holding Co.  | USD      | 313                        | 31,030                 | 0.02               |
| CME Group, Inc.   | USD      | 258                        | 47,327                 | 0.04               |
| Colgate-Palmolive Co.   | USD      | 2,478                      | 224,367                | 0.17               |
| Costco Wholesale Corp.  | USD      | 665                        | 527,402                | 0.40               |
| Deckers Outdoor Corp.   | USD      | 212                        | 191,468                | 0.15               |
| Dell Technologies, Inc. 'C'   | USD      | 2,859                      | 367,889                | 0.28               |
| Dolby Laboratories, Inc. 'A'  | USD      | 1,758                      | 129,962                | 0.10               |
| Eli Lilly & Co.   | USD      | 752                        | 635,265                | 0.49               |
| Enact Holdings, Inc.  | USD      | 3,152                      | 90,171                 | 0.07               |
| Fortinet, Inc.  | USD      | 3,157                      | 177,534                | 0.14               |
| General Mills, Inc.   | USD      | 2,955                      | 174,419                | 0.13               |
| Gilead Sciences, Inc.   | USD      | 3,415                      | 218,617                | 0.17               |
| Graham Holdings Co. 'B'   | USD      | 215                        | 140,334                | 0.11               |
| Grand Canyon Education, Inc.  | USD      | 1,100                      | 143,598                | 0.11               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 1,918                      | 179,926                | 0.14               |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Home Depot, Inc. (The)  | USD      | 1,042                      | 334,684                | 0.26               |
| Huron Consulting Group, Inc.  | USD      | 539                        | 49,537                 | 0.04               |
| InterDigital, Inc.  | USD      | 1,239                      | 134,749                | 0.10               |
| International Business Machines Corp.   | USD      | 1,092                      | 176,218                | 0.13               |
| JPMorgan Chase & Co.  | USD      | 4,907                      | 926,046                | 0.71               |
| Kimberly-Clark Corp.  | USD      | 463                        | 59,703                 | 0.05               |
| Marsh & McLennan Cos., Inc.   | USD      | 2,506                      | 492,712                | 0.38               |
| Merck & Co., Inc.   | USD      | 2,902                      | 335,216                | 0.26               |
| Meta Platforms, Inc. 'A'  | USD      | 1,499                      | 705,226                | 0.54               |
| MGIC Investment Corp.   | USD      | 7,937                      | 159,592                | 0.12               |
| Microsoft Corp.   | USD      | 4,304                      | 1,794,889              | 1.37               |
| Motorola Solutions, Inc.  | USD      | 1,174                      | 422,881                | 0.32               |
| NVIDIA Corp.  | USD      | 9,160                      | 1,055,868              | 0.81               |
| Oracle Corp.  | USD      | 2,732                      | 359,933                | 0.28               |
| OSI Systems, Inc.   | USD      | 572                        | 73,395                 | 0.06               |
| Procter & Gamble Co. (The)  | USD      | 2,279                      | 350,691                | 0.27               |
| QUALCOMM, Inc.  | USD      | 846                        | 157,225                | 0.12               |
| Quest Diagnostics, Inc.   | USD      | 1,228                      | 156,836                | 0.12               |
| Radian Group, Inc.  | USD      | 4,881                      | 141,637                | 0.11               |
| Reynolds Consumer Products, Inc.  | USD      | 1,036                      | 27,047                 | 0.02               |
| Rollins, Inc.   | USD      | 3,936                      | 179,181                | 0.14               |
| Roper Technologies, Inc.  | USD      | 248                        | 130,429                | 0.10               |
| S&P Global, Inc.  | USD      | 438                        | 182,270                | 0.14               |
| Snap-on, Inc.   | USD      | 571                        | 139,262                | 0.11               |
| Thermo Fisher Scientific, Inc.  | USD      | 967                        | 498,951                | 0.38               |
| Travelers Cos., Inc. (The)  | USD      | 959                        | 181,948                | 0.14               |
| Union Pacific Corp.   | USD      | 1,019                      | 215,124                | 0.16               |
| UnitedHealth Group, Inc.  | USD      | 645                        | 306,483                | 0.23               |
| Vertex Pharmaceuticals, Inc.  | USD      | 630                        | 275,525                | 0.21               |
| Visa, Inc. 'A'  | USD      | 2,382                      | 583,348                | 0.45               |
| Walmart, Inc.   | USD      | 2,808                      | 177,401                | 0.14               |
| Waters Corp.  | USD      | 616                        | 166,750                | 0.13               |
| WW Grainger, Inc.   | USD      | 210                        | 176,786                | 0.14               |
|   |          |                            | 23,263,785             | 17.81              |
| Total Equities  |          |                            | 38,489,035             | 29.47              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 104,215,773            | 79.79              |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| 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>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 4.5% 15/09/2027                                 | USD      | 30,000                     | 26,727                 | 0.02               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027                               | USD      | 338,000                    | 301,131                | 0.23               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 5.875% 15/04/2030                             | USD      | 37,000                     | 33,758                 | 0.03               |
|   |          |                            | <u>361,616</u>         | <u>0.28</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 6.25% 18/04/2030   | USD      | 230,000                    | 215,608                | 0.17               |
|   |          |                            | <u>215,608</u>         | <u>0.17</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| First Quantum Minerals Ltd., 144A 8.625% 01/06/2031                                       | USD      | 400,000                    | 370,982                | 0.28               |
|   |          |                            | <u>370,982</u>         | <u>0.28</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| C&W Senior Finance Ltd., Reg. S 6.875% 15/09/2027   | USD      | 270,000                    | 241,454                | 0.18               |
|   |          |                            | <u>241,454</u>         | <u>0.18</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.25% 30/04/2029                                | USD      | 200,000                    | 173,723                | 0.13               |
|   |          |                            | <u>173,723</u>         | <u>0.13</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'A' 4.089%<br>18/03/2035                  | EUR      | 360,553                    | 361,009                | 0.28               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'B' 4.849%<br>18/03/2035                  | EUR      | 100,000                    | 100,762                | 0.08               |
| Societe Generale SA, Reg. S, FRN 6.446% 10/01/2029  | USD      | 600,000                    | 568,991                | 0.43               |
| Societe Generale SA, Reg. S, FRN 9.375% Perpetual   | USD      | 210,000                    | 198,774                | 0.15               |
|   |          |                            | <u>1,229,536</u>       | <u>0.94</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| IHO Verwaltungs GmbH, 144A 6.375% 15/05/2029  | USD      | 200,000                    | 184,320                | 0.14               |
|   |          |                            | <u>184,320</u>         | <u>0.14</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy Ltd., Reg. S 4.375% 08/09/2024   | USD      | 200,000                    | 185,221                | 0.14               |
| ReNew Wind Energy AP2, Reg. S 4.5% 14/07/2028   | USD      | 200,000                    | 169,874                | 0.13               |
|   |          |                            | <u>355,095</u>         | <u>0.27</u>        |



## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| 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>Italy</i>   |          |                            |                        |                    |
| Auto ABS Italian Stella Loans SRL, Reg. S, FRN 'B' 5.872%<br>26/10/2039  | EUR      | 189,000                    | 191,839                | 0.15               |
| Intesa Sanpaolo SpA, FRN, 144A 8.248% 21/11/2033   | USD      | 200,000                    | 206,669                | 0.16               |
|  |          |                            | <u>398,508</u>         | <u>0.31</u>        |
| <i>Jersey</i>  |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028  | USD      | 200,000                    | 191,174                | 0.15               |
|  |          |                            | <u>191,174</u>         | <u>0.15</u>        |
| <i>Luxembourg</i>  |          |                            |                        |                    |
| Nexa Resources SA, Reg. S 6.5% 18/01/2028  | USD      | 230,000                    | 216,078                | 0.17               |
|  |          |                            | <u>216,078</u>         | <u>0.17</u>        |
| <i>Mauritius</i>   |          |                            |                        |                    |
| Greenko Wind Projects Mauritius Ltd., Reg. S 5.5% 06/04/2025   | USD      | 200,000                    | 184,045                | 0.14               |
|  |          |                            | <u>184,045</u>         | <u>0.14</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo<br>Financiero Santander, Reg. S, FRN 7.525% 01/10/2028 | USD      | 400,000                    | 388,033                | 0.29               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027  | USD      | 440,000                    | 388,477                | 0.30               |
|  |          |                            | <u>776,510</u>         | <u>0.59</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Braskem Netherlands Finance BV, Reg. S 4.5% 31/01/2030   | USD      | 230,000                    | 181,661                | 0.14               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4.655% 22/08/2028  | USD      | 290,000                    | 263,978                | 0.20               |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026  | USD      | 482,300                    | 424,839                | 0.33               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050  | USD      | 400,000                    | 369,767                | 0.28               |
|  |          |                            | <u>1,240,245</u>       | <u>0.95</u>        |
| <i>Peru</i>  |          |                            |                        |                    |
| Banco de Credito del Peru SA, Reg. S, FRN 3.125% 01/07/2030  | USD      | 350,000                    | 315,139                | 0.24               |
|  |          |                            | <u>315,139</u>         | <u>0.24</u>        |
| <i>Supranational</i>   |          |                            |                        |                    |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026  | USD      | 400,000                    | 350,828                | 0.27               |
|  |          |                            | <u>350,828</u>         | <u>0.27</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| 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 Kingdom</i>   |          |                            |                        |                    |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 400,000                    | 380,686                | 0.29               |
|   |          |                            | <u>380,686</u>         | <u>0.29</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 4.875% 15/02/2030   | USD      | 260,000                    | 229,132                | 0.18               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029  | USD      | 235,000                    | 224,380                | 0.17               |
| CCO Holdings LLC, 144A 4.5% 15/08/2030  | USD      | 340,000                    | 268,261                | 0.21               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 233,000                    | 195,179                | 0.15               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 400,000                    | 374,136                | 0.29               |
| Paramount Global 7.875% 30/07/2030  | USD      | 200,000                    | 191,410                | 0.15               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 400,000                    | 368,556                | 0.28               |
| Sabine Pass Liquefaction LLC 5% 15/03/2027  | USD      | 132,000                    | 122,163                | 0.09               |
| Sempra, FRN 6.875% 01/10/2054   | USD      | 187,000                    | 173,554                | 0.13               |
| Venture Global LNG, Inc., 144A 9.5% 01/02/2029  | USD      | 230,000                    | 235,029                | 0.18               |
| Warnermedia Holdings, Inc. 3.755% 15/03/2027  | USD      | 490,000                    | 433,668                | 0.33               |
| ZF North America Capital, Inc., Reg. S 6.875% 14/04/2028  | USD      | 150,000                    | 142,740                | 0.11               |
|   |          |                            | <u>2,958,208</u>       | <u>2.27</u>        |
| Total Bonds   |          |                            | <u>10,143,755</u>      | <u>7.77</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>10,143,755</u>      | <u>7.77</u>        |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 470,000                    | 463,728                | 0.36               |
|   |          |                            | <u>463,728</u>         | <u>0.36</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031                                     | GBP      | 200,000                    | 221,521                | 0.17               |
|   |          |                            | <u>221,521</u>         | <u>0.17</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Legal & General Group plc, Reg. S, FRN 5.25% 21/03/2047   | USD      | 550,000                    | 496,811                | 0.38               |
| Rothsay Life plc, Reg. S 3.375% 12/07/2026  | GBP      | 200,000                    | 225,418                | 0.17               |
| UK Treasury, Reg. S 2.5% 22/07/2065   | GBP      | 92,000                     | 67,974                 | 0.05               |
|   |          |                            | <u>790,203</u>         | <u>0.60</u>        |
| Total Bonds   |          |                            | <u>1,475,452</u>       | <u>1.13</u>        |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>1,475,452</u>       | <u>1.13</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

| 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>   |          |                            |                           |                      |
| abrdn SICAV II - Euro Corporate Bond Fund                                   | EUR      | –                          | 8                         | –                    |
| Robeco High Yield Bonds - Class ZH EUR <sup>†</sup>                         | EUR      | –                          | 1                         | –                    |
| Robeco Sustainable Emerging Stars Equities - I EUR <sup>†</sup>             | EUR      | 24,841                     | 3,058,706                 | 2.34                 |
| Robeco Sustainable Global Stars Equities - Z EUR <sup>†</sup>               | EUR      | –                          | 1                         | –                    |
|   |          |                            | <u>3,058,716</u>          | <u>2.34</u>          |
| Total Collective Investment Schemes - UCITS                                 |          |                            | <u>3,058,716</u>          | <u>2.34</u>          |
| Exchange Traded Funds   |          |                            |                           |                      |
| <i>Luxembourg</i>   |          |                            |                           |                      |
| BNP Paribas Easy Energy & Metals Enhanced Roll Fund                         | USD      | 108,639                    | 1,330,266                 | 1.02                 |
|   |          |                            | <u>1,330,266</u>          | <u>1.02</u>          |
| Total Exchange Traded Funds   |          |                            | <u>1,330,266</u>          | <u>1.02</u>          |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | <u>4,388,982</u>          | <u>3.36</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>120,223,962</u></b> | <b><u>92.05</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>11,370,591</u></b>  | <b><u>8.71</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(993,074)</u></b>   | <b><u>(0.76)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>130,601,479</u></b> | <b><u>100.00</u></b> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

†Related Party Fund.

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 186                    | USD      | 18,486,923                | 96,989                           | 0.07               |
| Canada 10 Year Bond, 18/09/2024                             | (99)                   | CAD      | (8,105,485)               | 16,877                           | 0.01               |
| Euro-Bobl, 06/09/2024                                       | 162                    | EUR      | 18,863,280                | 69,612                           | 0.05               |
| Euro-OAT, 06/09/2024  | (3)                    | EUR      | (369,360)                 | 3,900                            | –                  |
| FTSE 100 Index, 20/09/2024                                  | 21                     | GBP      | 2,034,025                 | 6,440                            | 0.01               |
| MSCI Emerging Markets Index, 20/09/2024                     | 40                     | USD      | 2,030,697                 | 3,732                            | –                  |
| STOXX Europe 600 Health Care Index, 20/09/2024              | 17                     | EUR      | 1,032,410                 | 7,295                            | 0.01               |
| US Ultra Bond, 19/09/2024                                   | 34                     | USD      | 3,951,598                 | 21,685                           | 0.02               |
| XAV Health Care Select Sector Emini Index, 20/09/2024       | 14                     | USD      | 1,945,696                 | 784                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>227,314</b>                   | <b>0.17</b>        |
| US 2 Year Note, 30/09/2024                                  | (21)                   | USD      | (4,001,640)               | (811)                            | –                  |
| US 10 Year Note, 19/09/2024                                 | (72)                   | USD      | (7,379,286)               | (25,319)                         | (0.02)             |
| US 10 Year Ultra Bond, 19/09/2024                           | 161                    | USD      | 17,017,291                | (8,764)                          | (0.01)             |
| EURO STOXX 50 Index, 20/09/2024                             | (49)                   | EUR      | (2,413,740)               | (14,945)                         | (0.01)             |
| Euro-Bund, 06/09/2024                                       | (46)                   | EUR      | (6,054,520)               | (8,403)                          | (0.01)             |
| Euro-Schatz, 06/09/2024                                     | (67)                   | EUR      | (7,081,900)               | (26,929)                         | (0.02)             |
| Japan 10 Year Bond, 12/09/2024                              | (14)                   | JPY      | (11,601,046)              | (6,496)                          | –                  |
| Long Gilt, 26/09/2024                                       | (4)                    | GBP      | (460,325)                 | (2,010)                          | –                  |
| Russell 2000 Emini Index, 20/09/2024                        | (36)                   | USD      | (3,468,160)               | (54,759)                         | (0.04)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(148,436)</b>                 | <b>(0.11)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>78,878</b>                    | <b>0.06</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 1,596,014        | CHF           | 1,532,581     | 02/08/2024    | HSBC         | 932                        | –               |
| EUR   | 3,353            | DKK           | 25,000        | 02/07/2024    | BNP Paribas  | –                          | –               |
| EUR   | 8,285,258        | GBP           | 7,020,471     | 02/08/2024    | Rabobank     | 15,692                     | 0.01            |
| EUR   | 75,088           | JPY           | 12,769,336    | 02/07/2024    | HSBC         | 1,020                      | –               |
| EUR   | 7,712,821        | JPY           | 1,306,226,599 | 02/07/2024    | Rabobank     | 136,176                    | 0.10            |
| EUR   | 7,565,337        | JPY           | 1,299,160,555 | 02/08/2024    | Rabobank     | 4,246                      | –               |
| EUR   | 1,507,663        | SGD           | 2,189,300     | 02/08/2024    | UBS          | 356                        | –               |
| EUR   | 62,349           | USD           | 66,613        | 02/07/2024    | Barclays     | 196                        | –               |
| EUR   | 136,582          | USD           | 146,330       | 02/07/2024    | BNP Paribas  | 48                         | –               |
| EUR   | 119,900          | USD           | 128,256       | 02/07/2024    | HSBC         | 231                        | –               |
| EUR   | 118,571          | USD           | 126,990       | 02/07/2024    | J.P. Morgan  | 83                         | –               |
| EUR   | 337,593          | USD           | 362,350       | 02/08/2024    | J.P. Morgan  | 11                         | –               |
| EUR   | 38,578,939       | USD           | 41,327,778    | 02/08/2024    | Rabobank     | 76,004                     | 0.06            |
| USD   | 338,506          | EUR           | 313,025       | 02/07/2024    | Barclays     | 2,819                      | –               |
| USD   | 367,375          | EUR           | 336,833       | 02/07/2024    | BNP Paribas  | 5,947                      | 0.01            |
| USD   | 411,845          | EUR           | 382,858       | 02/07/2024    | HSBC         | 1,416                      | –               |
| USD   | 777,840          | EUR           | 717,449       | 02/07/2024    | HSBC         | 8,318                      | 0.01            |
| USD   | 197,510          | EUR           | 183,343       | 02/07/2024    | J.P. Morgan  | 945                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |               |               |              | <b>254,440</b>             | <b>0.19</b>     |
| CHF   | 1,139,300        | EUR           | 1,196,148     | 02/07/2024    | HSBC         | (13,166)                   | (0.01)          |
| EUR   | 1,077,835        | AUD           | 1,759,906     | 02/07/2024    | BNP Paribas  | (18,832)                   | (0.01)          |
| EUR   | 1,089,905        | AUD           | 1,759,906     | 02/08/2024    | UBS          | (6,053)                    | (0.01)          |
| EUR   | 2,597,454        | CAD           | 3,844,090     | 02/07/2024    | Rabobank     | (23,762)                   | (0.02)          |
| EUR   | 2,617,917        | CAD           | 3,844,090     | 02/08/2024    | J.P. Morgan  | (1,273)                    | –               |
| EUR   | 2,733,435        | CHF           | 2,671,881     | 02/07/2024    | BNP Paribas  | (40,889)                   | (0.03)          |
| EUR   | 3,353            | DKK           | 25,000        | 02/08/2024    | HSBC         | –                          | –               |
| EUR   | 8,753,982        | GBP           | 7,459,516     | 02/07/2024    | Rabobank     | (44,314)                   | (0.03)          |
| EUR   | 51,802           | SEK           | 593,840       | 02/07/2024    | J.P. Morgan  | (519)                      | –               |
| EUR   | 52,137           | SEK           | 593,840       | 02/08/2024    | HSBC         | (187)                      | –               |
| EUR   | 1,496,539        | SGD           | 2,189,300     | 02/07/2024    | HSBC         | (10,736)                   | (0.01)          |
| EUR   | 1,312,300        | USD           | 1,424,653     | 02/07/2024    | BNP Paribas  | (16,978)                   | (0.01)          |
| EUR   | 186,422          | USD           | 201,530       | 02/07/2024    | HSBC         | (1,616)                    | –               |
| EUR   | 446,219          | USD           | 485,572       | 02/07/2024    | HSBC         | (6,846)                    | (0.01)          |
| EUR   | 37,842,550       | USD           | 41,012,029    | 02/07/2024    | J.P. Morgan  | (423,864)                  | (0.33)          |
| GBP   | 439,045          | EUR           | 518,408       | 02/07/2024    | HSBC         | (566)                      | –               |
| JPY   | 19,835,380       | EUR           | 117,558       | 02/07/2024    | Barclays     | (2,505)                    | –               |
| JPY   | 265,406,938      | EUR           | 1,567,137     | 02/07/2024    | Rabobank     | (27,669)                   | (0.02)          |
| JPY   | 265,406,938      | EUR           | 1,545,531     | 02/08/2024    | Rabobank     | (867)                      | –               |
| USD   | 171,120          | EUR           | 160,006       | 02/07/2024    | J.P. Morgan  | (342)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |              | <b>(640,984)</b>           | <b>(0.49)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |              | <b>(386,544)</b>           | <b>(0.30)</b>   |

## Schedule of Investments (continued)

### Robeco Sustainable Income Allocation

As at 30 June 2024

#### Option

| Quantity  | Security Description                            | Currency | Counterparty | Global Exposure<br>EUR | Market Value<br>EUR | % of Net Assets |
|---|---|----------|--------------|------------------------|---------------------|-----------------|
|   | S&P 500 Index, Put, 4,750.000,<br>24 15/11/2024 | USD      | -            | 10,636,809             | 65,164              | 0.05            |
| <b>Total Market value on Option Purchased Contracts</b> |   |          |              |                        | <b>65,164</b>       | <b>0.05</b>     |

#### Option

| Quantity  | Security Description                              | Currency | Counterparty | Global Exposure<br>EUR | Market Value<br>EUR | % of Net Assets |
|---|---|----------|--------------|------------------------|---------------------|-----------------|
|   | S&P 500 Index, Put, 4,275.000,<br>(49) 15/11/2024 | USD      | -            | (19,545,136)           | (65,836)            | (0.05)          |
| <b>Total Market Value on Option Written Contracts</b> |   |          |              |                        | <b>(65,836)</b>     | <b>(0.05)</b>   |

### Robeco Sustainable Income Allocation

As at 30 June 2024

#### 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<br>Net<br>Assets |
|--|----------|--------------|-------------------------------|----------|---|------------------|------------------------|-----------------------|
| 3,900,000  | USD      | Citigroup    | CDX.NA.IG.42-V1               | Sell     | 1.00%                                   | 20/06/2029       | 74,964                 | 0.06                  |
| 2,370,000  | EUR      | Citigroup    | ITRAXX.EUROPE.MAIN.41-V1      | Sell     | 1.00%                                   | 20/06/2029       | 42,156                 | 0.03                  |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b>      |          |              |                               |          |   |                  | <b>117,120</b>         | <b>0.09</b>           |
| 10,340,000   | USD      | Citigroup    | CDX.NA.HY.42-V1               | Buy      | (5.00)%                                 | 20/06/2029       | (606,205)              | (0.47)                |
| 6,210,000  | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.41-V1 | Buy      | (5.00)%                                 | 20/06/2029       | (459,834)              | (0.35)                |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                               |          |   |                  | <b>(1,066,039)</b>     | <b>(0.82)</b>         |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                               |          |   |                  | <b>(948,919)</b>       | <b>(0.73)</b>         |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 100,000                    | 107,276                | 0.05               |
| Australia Government Bond, Reg. S 2.75% 21/11/2027  | AUD      | 124,000                    | 74,066                 | 0.04               |
| Australia Government Bond, Reg. S 2.25% 21/05/2028  | AUD      | 19,000                     | 11,076                 | 0.01               |
| Australia Government Bond, Reg. S 2.5% 21/05/2030   | AUD      | 25,000                     | 14,270                 | 0.01               |
| Australia Government Bond, Reg. S 4.5% 21/04/2033   | AUD      | 108,000                    | 68,367                 | 0.03               |
|   |          |                            | <u>275,055</u>         | <u>0.14</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 200,000                    | 166,765                | 0.09               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 200,000                    | 186,461                | 0.09               |
|   |          |                            | <u>353,226</u>         | <u>0.18</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 100,000                    | 102,849                | 0.05               |
| Belgium Government Bond, Reg. S, 144A 0.9% 22/06/2029   | EUR      | 2,000                      | 1,824                  | –                  |
| Belgium Government Bond, Reg. S, 144A 1.9% 22/06/2038   | EUR      | 3,000                      | 2,528                  | –                  |
| Belgium Government Bond, Reg. S, 144A 0.4% 22/06/2040   | EUR      | 39,000                     | 24,748                 | 0.02               |
| Belgium Government Bond, Reg. S, 144A 3.3% 22/06/2054   | EUR      | 20,000                     | 18,829                 | 0.01               |
| Belgium Government Bond, Reg. S, 144A 2.25% 22/06/2057  | EUR      | 28,000                     | 20,892                 | 0.01               |
|   |          |                            | <u>171,670</u>         | <u>0.09</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd., FRN 5.5% 11/04/2048   | USD      | 250,000                    | 224,589                | 0.11               |
|   |          |                            | <u>224,589</u>         | <u>0.11</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 3.25% 30/09/2026   | USD      | 280,000                    | 248,029                | 0.12               |
|   |          |                            | <u>248,029</u>         | <u>0.12</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canada Government Bond 3% 01/11/2024  | CAD      | 102,000                    | 69,164                 | 0.03               |
| Canada Government Bond 1.5% 01/04/2025  | CAD      | 57,000                     | 38,021                 | 0.02               |
| Canada Government Bond 3% 01/10/2025  | CAD      | 107,000                    | 71,884                 | 0.04               |
| Canada Government Bond 1.25% 01/03/2027   | CAD      | 47,000                     | 30,095                 | 0.01               |
| Canada Government Bond 1% 01/06/2027  | CAD      | 58,000                     | 36,754                 | 0.02               |
| Canada Government Bond 1.25% 01/06/2030   | CAD      | 46,000                     | 27,727                 | 0.01               |
| Canada Government Bond 0.5% 01/12/2030  | CAD      | 57,000                     | 32,348                 | 0.02               |
| Canada Government Bond 1.5% 01/06/2031  | CAD      | 103,000                    | 61,802                 | 0.03               |
| Canada Government Bond 2.75% 01/12/2048   | CAD      | 1,000                      | 608                    | –                  |
| Canada Government Bond 1.75% 01/12/2053   | CAD      | 24,000                     | 11,405                 | 0.01               |
| Royal Bank of Canada, Reg. S 0.125% 26/04/2027  | EUR      | 139,000                    | 127,426                | 0.06               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Canada (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 507,234                | 0.25               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.943% 29/06/2027   | EUR      | 100,000                    | 102,872                | 0.05               |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 100,000                    | 101,485                | 0.05               |
| EP Infrastructure A/S, Reg. S 1.698% 30/07/2026   | EUR      | 100,000                    | 92,157                 | 0.05               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 100,000                    | 89,947                 | 0.04               |
| Raiffeisenbank A/S, Reg. S, FRN 4.959% 05/06/2030   | EUR      | 100,000                    | 99,750                 | 0.05               |
|   |          |                            | 486,211                | 0.24               |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.875% 11/03/2031  | EUR      | 100,000                    | 99,325                 | 0.05               |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 100,000                    | 108,416                | 0.05               |
| BPCE SA, Reg. S, FRN 1.5% 13/01/2042  | EUR      | 200,000                    | 184,177                | 0.09               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 200,000                    | 200,593                | 0.10               |
| Credit Agricole SA, Reg. S, FRN 7.5% Perpetual  | GBP      | 100,000                    | 116,767                | 0.06               |
| Credit Mutuel Home Loan SFH SA, Reg. S 3.125% 22/02/2033  | EUR      | 200,000                    | 198,262                | 0.10               |
| Crown European Holdings SA, Reg. S 4.75% 15/03/2029   | EUR      | 130,000                    | 131,487                | 0.06               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 100,000                    | 111,560                | 0.06               |
| Engie SA, Reg. S, FRN 4.75% Perpetual   | EUR      | 100,000                    | 99,504                 | 0.05               |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 200,000                    | 187,565                | 0.09               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/11/2024   | EUR      | 124,000                    | 123,100                | 0.06               |
| France Government Bond OAT, Reg. S, 144A 0% 25/02/2025  | EUR      | 115,000                    | 112,450                | 0.06               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2026  | EUR      | 79,000                     | 75,239                 | 0.04               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2030  | EUR      | 72,000                     | 59,408                 | 0.03               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2031  | EUR      | 119,000                    | 94,982                 | 0.05               |
| France Government Bond OAT, Reg. S, 144A 0% 25/05/2032  | EUR      | 25,000                     | 19,613                 | 0.01               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036   | EUR      | 74,000                     | 58,795                 | 0.03               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039   | EUR      | 13,000                     | 10,423                 | –                  |
| France Government Bond OAT, Reg. S, 144A 1.5% 25/05/2050  | EUR      | 53,000                     | 34,115                 | 0.02               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2052   | EUR      | 30,000                     | 15,009                 | 0.01               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/05/2066   | EUR      | 11,000                     | 6,764                  | –                  |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2072  | EUR      | 28,000                     | 9,805                  | –                  |
| France Government Bond OAT, Reg. S 0.75% 25/02/2028   | EUR      | 86,000                     | 79,339                 | 0.04               |
| France Government Bond OAT, Reg. S 1.25% 25/05/2038   | EUR      | 20,000                     | 15,147                 | 0.01               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 100,000                    | 99,886                 | 0.05               |
| Societe Generale SFH SA, Reg. S 3.125% 24/02/2032   | EUR      | 200,000                    | 198,930                | 0.10               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 100,000                    | 98,010                 | 0.05               |
|   |          |                            | 2,548,671              | 1.27               |



## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.5% Perpetual  | USD      | 200,000                    | 173,645                | 0.09               |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 136,000                    | 134,659                | 0.07               |
| Bundesobligation, Reg. S 0% 09/10/2026  | EUR      | 19,000                     | 17,883                 | 0.01               |
| Bundesobligation, Reg. S 0% 16/04/2027  | EUR      | 85,000                     | 79,139                 | 0.04               |
| Bundesobligation, Reg. S 1.3% 15/10/2027  | EUR      | 49,000                     | 47,113                 | 0.02               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2026  | EUR      | 33,000                     | 31,179                 | 0.02               |
| Bundesrepublik Deutschland, Reg. S 0.25% 15/02/2027   | EUR      | 86,000                     | 80,948                 | 0.04               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2028  | EUR      | 89,000                     | 82,939                 | 0.04               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2030  | EUR      | 29,000                     | 25,379                 | 0.01               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2032  | EUR      | 56,000                     | 46,748                 | 0.02               |
| Bundesrepublik Deutschland, Reg. S 1% 15/05/2038  | EUR      | 77,000                     | 62,391                 | 0.03               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 36,000                     | 18,226                 | 0.01               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2052  | EUR      | 61,000                     | 29,403                 | 0.01               |
| Commerzbank AG, Reg. S, FRN 4% 05/12/2030   | EUR      | 200,000                    | 198,122                | 0.10               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 200,000                    | 198,043                | 0.10               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 200,000                    | 178,611                | 0.09               |
| Fresenius SE & Co. KGaA, Reg. S 5% 28/11/2029   | EUR      | 100,000                    | 105,273                | 0.05               |
| Schaeffler AG, Reg. S 4.5% 28/03/2030   | EUR      | 100,000                    | 98,790                 | 0.05               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 100,000                    | 96,733                 | 0.05               |
|   |          |                            | <u>1,705,224</u>       | <u>0.85</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 169,000                    | 182,506                | 0.09               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 100,000                    | 101,939                | 0.05               |
| National Bank of Greece SA, Reg. S, FRN 8% 03/01/2034   | EUR      | 136,000                    | 149,925                | 0.08               |
| National Bank of Greece SA, Reg. S, FRN 5.875% 28/06/2035   | EUR      | 100,000                    | 100,900                | 0.05               |
|   |          |                            | <u>535,270</u>         | <u>0.27</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.831% 27/01/2028   | USD      | 210,000                    | 197,594                | 0.10               |
|   |          |                            | <u>197,594</u>         | <u>0.10</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 7.35% 04/03/2026  | EUR      | 100,000                    | 101,357                | 0.05               |
|   |          |                            | <u>101,357</u>         | <u>0.05</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 172,500                    | 129,767                | 0.06               |
|   |          |                            | <u>129,767</u>         | <u>0.06</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 2.875% 30/05/2031  | EUR      | 250,000                    | 242,267                | 0.12               |
| AIB Group plc, Reg. S, FRN 4.625% 20/05/2035  | EUR      | 100,000                    | 99,203                 | 0.05               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 260,000                    | 258,337                | 0.13               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 100,000                    | 121,765                | 0.06               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 169,000                    | 181,847                | 0.09               |
|   |          |                            | <b>903,419</b>         | <b>0.45</b>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028   | EUR      | 290,000                    | 266,869                | 0.13               |
| Banco BPM SpA, Reg. S 4.625% 29/11/2027   | EUR      | 170,000                    | 174,055                | 0.09               |
| Enel SpA, Reg. S, FRN 6.375% Perpetual  | EUR      | 100,000                    | 105,204                | 0.05               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 240,000                    | 261,109                | 0.13               |
| Italy Buoni Poliennali del Tesoro, Reg. S, 144A 3.5% 01/03/2030   | EUR      | 157,000                    | 156,430                | 0.08               |
| Italy Buoni Poliennali del Tesoro, Reg. S 0.45% 15/02/2029  | EUR      | 2,000                      | 1,743                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.35% 01/03/2035  | EUR      | 60,000                     | 56,285                 | 0.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.25% 01/09/2036  | EUR      | 23,000                     | 18,892                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.95% 01/03/2037  | EUR      | 28,000                     | 19,218                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.25% 01/03/2038  | EUR      | 8,000                      | 7,162                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.95% 01/09/2038  | EUR      | 4,000                      | 3,443                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.8% 01/03/2041   | EUR      | 31,000                     | 21,709                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.7% 01/09/2051   | EUR      | 23,000                     | 13,427                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.15% 01/09/2052  | EUR      | 63,000                     | 40,122                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.8% 01/03/2067   | EUR      | 5,000                      | 3,513                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.45% 15/11/2024  | EUR      | 17,000                     | 16,865                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 3.5% 15/01/2026   | EUR      | 10,000                     | 10,003                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 01/04/2026   | EUR      | 7,000                      | 6,599                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.6% 01/06/2026   | EUR      | 2,000                      | 1,934                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 15/09/2027  | EUR      | 48,000                     | 44,493                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 01/08/2030  | EUR      | 38,000                     | 32,448                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.9% 01/04/2031   | EUR      | 4,000                      | 3,337                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.5% 01/12/2032   | EUR      | 21,000                     | 18,990                 | 0.01               |
|   |          |                            | <b>1,283,850</b>       | <b>0.64</b>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Five Year Bond 0.005% 20/06/2026   | JPY      | 1,000,000                  | 5,764                  | –                  |
| Japan Government Five Year Bond 0.005% 20/09/2026   | JPY      | 11,000,000                 | 63,340                 | 0.03               |
| Japan Government Five Year Bond 0.005% 20/12/2026   | JPY      | 30,000,000                 | 172,542                | 0.09               |
| Japan Government Five Year Bond 0.005% 20/06/2027   | JPY      | 37,700,000                 | 216,241                | 0.11               |
| Japan Government Forty Year Bond 1.7% 20/03/2054  | JPY      | 7,800,000                  | 40,722                 | 0.02               |
| Japan Government Forty Year Bond 1.4% 20/03/2055  | JPY      | 5,050,000                  | 24,274                 | 0.01               |
| Japan Government Forty Year Bond 0.5% 20/03/2060  | JPY      | 1,000,000                  | 3,334                  | –                  |
| Japan Government Forty Year Bond 1.3% 20/03/2063  | JPY      | 5,000,000                  | 21,518                 | 0.01               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Japan Government Ten Year Bond 0.1% 20/03/2027  | JPY      | 9,000,000                  | 51,834                 | 0.03               |
| Japan Government Ten Year Bond 0.1% 20/12/2027  | JPY      | 8,050,000                  | 46,170                 | 0.02               |
| Japan Government Ten Year Bond 0.1% 20/06/2029  | JPY      | 13,000,000                 | 73,629                 | 0.04               |
| Japan Government Ten Year Bond 0.2% 20/06/2032  | JPY      | 44,450,000                 | 245,046                | 0.12               |
| Japan Government Ten Year Bond 0.5% 20/03/2033  | JPY      | 6,000,000                  | 33,577                 | 0.02               |
| Japan Government Thirty Year Bond 1.7% 20/06/2033   | JPY      | 15,000,000                 | 92,628                 | 0.05               |
| Japan Government Thirty Year Bond 1.7% 20/06/2044   | JPY      | 9,350,000                  | 52,889                 | 0.03               |
| Japan Government Thirty Year Bond 0.4% 20/09/2049   | JPY      | 1,000,000                  | 3,924                  | –                  |
| Japan Government Thirty Year Bond 0.7% 20/06/2051   | JPY      | 31,000,000                 | 128,126                | 0.06               |
| Japan Government Thirty Year Bond 0.7% 20/12/2051   | JPY      | 1,000,000                  | 4,097                  | –                  |
| Japan Government Thirty Year Bond 1.6% 20/12/2053   | JPY      | 1,000,000                  | 5,107                  | –                  |
| Japan Government Twenty Year Bond 1.7% 20/12/2032   | JPY      | 15,150,000                 | 93,650                 | 0.05               |
| Japan Government Twenty Year Bond 1.5% 20/06/2034   | JPY      | 3,000,000                  | 18,111                 | 0.01               |
| Japan Government Twenty Year Bond 1.4% 20/09/2034   | JPY      | 4,000,000                  | 23,880                 | 0.01               |
| Japan Government Twenty Year Bond 0.5% 20/06/2038   | JPY      | 4,000,000                  | 20,436                 | 0.01               |
| Japan Government Twenty Year Bond 0.7% 20/09/2038   | JPY      | 4,000,000                  | 20,926                 | 0.01               |
| Japan Government Twenty Year Bond 0.4% 20/03/2039   | JPY      | 3,000,000                  | 14,865                 | 0.01               |
| Japan Government Twenty Year Bond 0.3% 20/06/2039   | JPY      | 1,000,000                  | 4,847                  | –                  |
| Japan Government Twenty Year Bond 0.4% 20/09/2040   | JPY      | 42,050,000                 | 201,460                | 0.10               |
| Japan Government Twenty Year Bond 1.1% 20/06/2043   | JPY      | 6,000,000                  | 30,942                 | 0.02               |
|   |          |                            | <u>1,713,879</u>       | <u>0.86</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 3.625% 29/10/2029                               | EUR      | 126,000                    | 120,199                | 0.06               |
| Czech Gas Networks Investments Sarl, Reg. S 0.875% 31/03/2031   | EUR      | 114,000                    | 92,544                 | 0.04               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 125,000                    | 135,661                | 0.07               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 100,000                    | 100,026                | 0.05               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 100,000                    | 100,575                | 0.05               |
|   |          |                            | <u>549,005</u>         | <u>0.27</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 200,000                    | 184,651                | 0.09               |
|   |          |                            | <u>184,651</u>         | <u>0.09</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 200,000                    | 194,769                | 0.10               |
| Achmea BV, Reg. S, FRN 4.625% Perpetual   | EUR      | 200,000                    | 180,320                | 0.09               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 100,000                    | 126,478                | 0.06               |
| IHS Netherlands Holdco BV, Reg. S 8% 18/09/2027   | USD      | 200,000                    | 181,187                | 0.09               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 100,000                    | 99,575                 | 0.05               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 100,000                    | 101,052                | 0.05               |
| Nationale-Nederlanden Bank NV (The), Reg. S 3.25% 28/05/2027  | EUR      | 100,000                    | 100,005                | 0.05               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2027  | EUR      | 20,000                     | 18,869                 | 0.01               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/07/2032   | EUR      | 30,000                     | 25,190                 | 0.01               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2038   | EUR      | 34,000                     | 22,976                 | 0.01               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 36,000                     | 25,248                 | 0.01               |
| NIBC Bank NV, Reg. S 0.25% 09/09/2026   | EUR      | 300,000                    | 277,419                | 0.14               |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 100,000                    | 106,818                | 0.05               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 150,000                    | 149,667                | 0.08               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 100,000                    | 102,400                | 0.05               |
| Swiss Life AG, Reg. S 4.375% Perpetual  | EUR      | 100,000                    | 99,440                 | 0.05               |
|   |          |                            | <u>1,811,413</u>       | <u>0.90</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 100,000                    | 105,933                | 0.05               |
|   |          |                            | <u>105,933</u>         | <u>0.05</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.75% 29/05/2054   | EUR      | 100,000                    | 99,368                 | 0.05               |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 100,000                    | 96,658                 | 0.05               |
|   |          |                            | <u>196,026</u>         | <u>0.10</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 100,000                    | 103,985                | 0.05               |
|   |          |                            | <u>103,985</u>         | <u>0.05</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 100,000                    | 102,543                | 0.05               |
|   |          |                            | <u>102,543</u>         | <u>0.05</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 2.75% 14/02/2027  | USD      | 200,000                    | 174,481                | 0.09               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 200,000                    | 191,509                | 0.09               |
|   |          |                            | <u>365,990</u>         | <u>0.18</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 6% Perpetual  | EUR      | 200,000                    | 198,987                | 0.10               |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 100,000                    | 103,856                | 0.05               |
| Banco de Sabadell SA, Reg. S, FRN 6% 16/08/2033   | EUR      | 100,000                    | 103,882                | 0.05               |
| Banco Santander SA, Reg. S, FRN 3.125% 06/10/2026   | GBP      | 200,000                    | 228,560                | 0.11               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Banco Santander SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 200,000                    | 191,515                | 0.10               |
| Bankinter SA, Reg. S, FRN 5% 25/06/2034   | EUR      | 100,000                    | 100,156                | 0.05               |
| CaixaBank SA, Reg. S, FRN 2.25% 17/04/2030  | EUR      | 200,000                    | 195,748                | 0.10               |
| CaixaBank SA, Reg. S, FRN 6.875% 25/10/2033   | GBP      | 100,000                    | 120,298                | 0.06               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 200,000                    | 175,231                | 0.09               |
| Spain Bonos y Obligaciones del Estado 2.8% 31/05/2026   | EUR      | 2,000                      | 1,987                  | –                  |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.45%<br>31/10/2027                                   | EUR      | 57,000                     | 54,202                 | 0.03               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.6% 31/10/2029                                       | EUR      | 23,000                     | 20,270                 | 0.01               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 2.55%<br>31/10/2032                                   | EUR      | 82,000                     | 77,932                 | 0.04               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.85%<br>30/07/2037                                   | EUR      | 108,000                    | 77,339                 | 0.04               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.45%<br>30/07/2043                                   | EUR      | 5,000                      | 4,729                  | –                  |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.9% 31/10/2052                                       | EUR      | 59,000                     | 38,734                 | 0.02               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.45%<br>30/07/2066                                   | EUR      | 4,000                      | 3,548                  | –                  |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.45%<br>31/10/2071                                   | EUR      | 10,000                     | 4,759                  | –                  |
| Unicaja Banco SA, Reg. S, FRN 5.5% 22/06/2034   | EUR      | 100,000                    | 99,352                 | 0.05               |
|   |          |                            | <u>1,801,085</u>       | <u>0.90</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 120,000                    | 99,411                 | 0.05               |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 250,000                    | 233,945                | 0.12               |
|   |          |                            | <u>333,356</u>         | <u>0.17</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 210,000                    | 182,715                | 0.09               |
|   |          |                            | <u>182,715</u>         | <u>0.09</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World Ltd., Reg. S 2.375% 25/09/2026   | EUR      | 140,000                    | 134,838                | 0.07               |
|   |          |                            | <u>134,838</u>         | <u>0.07</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 8.875% Perpetual  | GBP      | 200,000                    | 241,471                | 0.12               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 122,000                    | 152,930                | 0.08               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 100,000                    | 119,025                | 0.06               |
| HSBC Holdings plc, FRN 5.21% 11/08/2028   | USD      | 250,000                    | 231,632                | 0.12               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 6.375% 15/04/2029   | EUR      | 178,000                    | 183,063                | 0.09               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 250,000                    | 275,153                | 0.14               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 200,000                    | 240,979                | 0.12               |
| M&G plc, Reg. S, FRN 6.5% 20/10/2048  | USD      | 200,000                    | 188,654                | 0.09               |
| Nationwide Building Society, FRN, 144A 4.302% 08/03/2029  | USD      | 200,000                    | 178,642                | 0.09               |
| NatWest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 170,000                    | 196,150                | 0.10               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 190,000                    | 228,264                | 0.11               |
| Sisecam UK plc, Reg. S 8.25% 02/05/2029   | USD      | 200,000                    | 189,352                | 0.09               |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 270,000                    | 249,412                | 0.12               |
| Thames Water Utilities Finance plc, Reg. S 3.5% 25/02/2028  | GBP      | 100,000                    | 99,050                 | 0.05               |
| UK Treasury, Reg. S 0.25% 31/01/2025  | GBP      | 1,000                      | 1,152                  | –                  |
| UK Treasury, Reg. S 0.125% 30/01/2026   | GBP      | 5,000                      | 5,532                  | –                  |
| UK Treasury, Reg. S 1.5% 22/07/2026   | GBP      | 4,000                      | 4,463                  | –                  |
| UK Treasury, Reg. S 0.375% 22/10/2026   | GBP      | 3,000                      | 3,239                  | –                  |
| UK Treasury, Reg. S 0.375% 22/10/2030   | GBP      | 77,000                     | 72,722                 | 0.04               |
| UK Treasury, Reg. S 1% 31/01/2032   | GBP      | 55,000                     | 52,009                 | 0.03               |
| UK Treasury, Reg. S 0.875% 31/07/2033   | GBP      | 32,000                     | 28,491                 | 0.01               |
| UK Treasury, Reg. S 0.625% 31/07/2035   | GBP      | 25,000                     | 20,141                 | 0.01               |
| UK Treasury, Reg. S 1.75% 07/09/2037  | GBP      | 25,000                     | 21,864                 | 0.01               |
| UK Treasury, Reg. S 1.125% 31/01/2039   | GBP      | 119,000                    | 90,819                 | 0.05               |
| UK Treasury, Reg. S 1.25% 31/07/2051  | GBP      | 124,000                    | 70,733                 | 0.04               |
| UK Treasury, Reg. S 0.5% 22/10/2061   | GBP      | 15,000                     | 5,253                  | –                  |
| UK Treasury, Reg. S 1.625% 22/10/2071   | GBP      | 61,000                     | 32,658                 | 0.02               |
|   |          |                            | <u>3,182,853</u>       | <u>1.59</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| EQT Corp. 5.7% 01/04/2028   | USD      | 102,000                    | 96,059                 | 0.05               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 245,000                    | 234,590                | 0.12               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 200,000                    | 181,044                | 0.09               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 120,000                    | 105,660                | 0.05               |
| US Treasury 3% 15/07/2025   | USD      | 314,000                    | 286,810                | 0.14               |
| US Treasury 3.5% 15/09/2025   | USD      | 101,000                    | 92,534                 | 0.05               |
| US Treasury 0.5% 28/02/2026   | USD      | 15,000                     | 13,032                 | 0.01               |
| US Treasury 0.75% 31/05/2026  | USD      | 305,000                    | 263,927                | 0.13               |
| US Treasury 0.875% 30/09/2026   | USD      | 256,000                    | 219,846                | 0.11               |
| US Treasury 2% 15/11/2026   | USD      | 30,000                     | 26,340                 | 0.01               |
| US Treasury 1.25% 31/12/2026  | USD      | 5,000                      | 4,301                  | –                  |
| US Treasury 0.625% 31/03/2027   | USD      | 84,000                     | 70,496                 | 0.04               |
| US Treasury 0.5% 30/06/2027   | USD      | 787,000                    | 652,563                | 0.33               |
| US Treasury 0.625% 31/12/2027   | USD      | 40,000                     | 32,709                 | 0.02               |
| US Treasury 3.625% 31/03/2028   | USD      | 57,000                     | 51,688                 | 0.03               |
| US Treasury 1.25% 30/06/2028  | USD      | 98,000                     | 80,902                 | 0.04               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| US Treasury 1.375% 31/12/2028   | USD      | 41,000                     | 33,602                 | 0.02               |
| US Treasury 1.75% 31/01/2029  | USD      | 100,000                    | 83,217                 | 0.04               |
| US Treasury 1.875% 28/02/2029   | USD      | 69,000                     | 57,646                 | 0.03               |
| US Treasury 2.375% 31/03/2029   | USD      | 16,000                     | 13,658                 | 0.01               |
| US Treasury 2.375% 15/05/2029   | USD      | 86,000                     | 73,278                 | 0.04               |
| US Treasury 2.75% 31/05/2029  | USD      | 52,000                     | 45,077                 | 0.02               |
| US Treasury 3.125% 31/08/2029   | USD      | 662,000                    | 582,599                | 0.29               |
| US Treasury 0.625% 15/05/2030   | USD      | 21,000                     | 15,837                 | 0.01               |
| US Treasury 0.625% 15/08/2030   | USD      | 64,000                     | 47,856                 | 0.02               |
| US Treasury 0.875% 15/11/2030   | USD      | 90,000                     | 67,928                 | 0.03               |
| US Treasury 1.125% 15/02/2031   | USD      | 39,000                     | 29,754                 | 0.01               |
| US Treasury 1.625% 15/05/2031   | USD      | 284,000                    | 222,424                | 0.11               |
| US Treasury 2.75% 15/08/2032  | USD      | 43,000                     | 35,702                 | 0.02               |
| US Treasury 3.375% 15/05/2033   | USD      | 30,000                     | 25,945                 | 0.01               |
| US Treasury 4% 15/02/2034   | USD      | 32,000                     | 28,990                 | 0.01               |
| US Treasury 4.25% 15/05/2039  | USD      | 18,000                     | 16,412                 | 0.01               |
| US Treasury 1.75% 15/08/2041  | USD      | 15,000                     | 9,244                  | –                  |
| US Treasury 2% 15/11/2041   | USD      | 33,000                     | 21,149                 | 0.01               |
| US Treasury 2.375% 15/02/2042   | USD      | 317,000                    | 215,271                | 0.11               |
| US Treasury 3.375% 15/08/2042   | USD      | 56,000                     | 44,136                 | 0.02               |
| US Treasury 3.875% 15/05/2043   | USD      | 4,000                      | 3,368                  | –                  |
| US Treasury 2.375% 15/11/2049   | USD      | 379,000                    | 234,831                | 0.12               |
| US Treasury 1.25% 15/05/2050  | USD      | 130,000                    | 60,118                 | 0.03               |
| US Treasury 1.375% 15/08/2050   | USD      | 14,000                     | 6,684                  | –                  |
| US Treasury 1.875% 15/11/2051   | USD      | 7,000                      | 3,791                  | –                  |
| US Treasury 2.25% 15/02/2052  | USD      | 3,000                      | 1,783                  | –                  |
| US Treasury 3% 15/08/2052   | USD      | 142,000                    | 99,681                 | 0.05               |
| US Treasury 3.625% 15/02/2053   | USD      | 17,000                     | 13,495                 | 0.01               |
| US Treasury Bill 0% 05/09/2024  | USD      | 796,000                    | 735,616                | 0.37               |
|   |          |                            | 5,241,593              | 2.62               |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 200,000                    | 174,248                | 0.09               |
|   |          |                            | 174,248                | 0.09               |
| Total Bonds   |          |                            | 25,855,279             | 12.90              |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 2.875% 18/03/2027  | USD      | 200,000                    | 172,253                | 0.09               |
|   |          |                            | 172,253                | 0.09               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Mauritius (continued)</i>  |          |                            |                        |                    |
| Total Convertible Bonds   |          |                            | 172,253                | 0.09               |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 8,384                      | 147,537                | 0.07               |
| Brambles Ltd.   | AUD      | 967                        | 8,755                  | –                  |
| Cochlear Ltd.   | AUD      | 56                         | 11,591                 | 0.01               |
| Coles Group Ltd.  | AUD      | 557                        | 5,911                  | –                  |
| Computershare Ltd.  | AUD      | 353                        | 5,794                  | –                  |
| Fortescue Ltd.  | AUD      | 67,544                     | 901,133                | 0.45               |
| Goodman Group, REIT   | AUD      | 5,430                      | 117,582                | 0.06               |
| GPT Group (The), REIT   | AUD      | 2,345                      | 5,845                  | –                  |
| JB Hi-Fi Ltd.   | AUD      | 3,049                      | 116,296                | 0.06               |
| Macquarie Group Ltd.  | AUD      | 5,438                      | 693,619                | 0.35               |
| Magellan Financial Group Ltd.   | AUD      | 2,657                      | 13,941                 | 0.01               |
| Rio Tinto Ltd.  | AUD      | 290                        | 21,505                 | 0.01               |
| Scentre Group, REIT   | AUD      | 3,816                      | 7,419                  | –                  |
| Wesfarmers Ltd.   | AUD      | 833                        | 33,833                 | 0.02               |
| Woodside Energy Group Ltd.  | AUD      | 1,277                      | 22,448                 | 0.01               |
|   |          |                            | 2,113,209              | 1.05               |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 5,861                      | 259,291                | 0.13               |
|   |          |                            | 259,291                | 0.13               |
| <i>Belgium</i>  |          |                            |                        |                    |
| Proximus SADP   | EUR      | 10,492                     | 78,166                 | 0.04               |
| UCB SA  | EUR      | 76                         | 10,541                 | –                  |
|   |          |                            | 88,707                 | 0.04               |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Arch Capital Group Ltd.   | USD      | 1,433                      | 134,897                | 0.07               |
| Everest Group Ltd.  | USD      | 186                        | 66,125                 | 0.03               |
|   |          |                            | 201,022                | 0.10               |
| <i>Brazil</i>   |          |                            |                        |                    |
| Cia Energetica de Minas Gerais, ADR Preference  | USD      | 62,861                     | 103,229                | 0.05               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 33,280                     | 55,290                 | 0.03               |
| CPFL Energia SA   | BRL      | 17,900                     | 98,416                 | 0.05               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 71,679                     | 390,581                | 0.19               |



## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Brazil (continued)</i>   |          |                            |                        |                    |
| Klabir SA   | BRL      | 31,860                     | 114,745                | 0.06               |
| Raizen SA Preference  | BRL      | 264,500                    | 131,073                | 0.07               |
| Sendas Distribuidora S/A  | BRL      | 61,500                     | 106,822                | 0.05               |
| Telefonica Brasil SA, ADR   | USD      | 29,861                     | 228,746                | 0.11               |
| TIM SA, ADR   | USD      | 13,280                     | 177,438                | 0.09               |
| TIM SA  | BRL      | 79,200                     | 211,272                | 0.11               |
|   |          |                            | 1,617,612              | 0.81               |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 762                        | 46,493                 | 0.02               |
| BRP, Inc.   | CAD      | 1,562                      | 93,356                 | 0.05               |
| Canadian Imperial Bank of Commerce  | CAD      | 3,168                      | 140,521                | 0.07               |
| Cogeco Communications, Inc.   | CAD      | 4,847                      | 170,509                | 0.08               |
| Constellation Software, Inc.  | CAD      | 14                         | 37,631                 | 0.02               |
| Empire Co. Ltd. 'A'   | CAD      | 304                        | 7,249                  | –                  |
| Fairfax Financial Holdings Ltd.   | CAD      | 34                         | 36,082                 | 0.02               |
| Fortis, Inc.  | CAD      | 391                        | 14,176                 | 0.01               |
| George Weston Ltd.  | CAD      | 53                         | 7,112                  | –                  |
| Gildan Activewear, Inc.   | CAD      | 2,589                      | 91,606                 | 0.05               |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 4,373                      | 118,828                | 0.06               |
| Keyera Corp.  | CAD      | 2,822                      | 72,911                 | 0.04               |
| Kinross Gold Corp.  | CAD      | 9,114                      | 70,785                 | 0.03               |
| Loblaw Cos. Ltd.  | CAD      | 430                        | 46,532                 | 0.02               |
| Manulife Financial Corp.  | CAD      | 5,899                      | 146,537                | 0.07               |
| Parkland Corp.  | CAD      | 3,868                      | 101,149                | 0.05               |
| Power Corp. of Canada   | CAD      | 441                        | 11,433                 | 0.01               |
| Royal Bank of Canada  | CAD      | 570                        | 56,610                 | 0.03               |
| Russel Metals, Inc.   | CAD      | 5,369                      | 136,446                | 0.07               |
| Thomson Reuters Corp.   | CAD      | 133                        | 20,914                 | 0.01               |
| Transcontinental, Inc. 'A'  | CAD      | 8,076                      | 83,264                 | 0.04               |
| Wheaton Precious Metals Corp.   | CAD      | 318                        | 15,554                 | 0.01               |
| WSP Global, Inc.  | CAD      | 84                         | 12,202                 | 0.01               |
|   |          |                            | 1,537,900              | 0.77               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 102,288                    | 861,815                | 0.43               |
| Autohome, Inc., ADR   | USD      | 6,969                      | 178,492                | 0.09               |
| Baidu, Inc. 'A'   | HKD      | 21,800                     | 222,101                | 0.11               |
| China Resources Land Ltd.   | HKD      | 129,000                    | 409,312                | 0.20               |
| ENN Energy Holdings Ltd.  | HKD      | 19,700                     | 151,501                | 0.08               |
| iQIYI, Inc., ADR  | USD      | 81,609                     | 279,454                | 0.14               |
| Meituan, Reg. S 'B', 144A   | HKD      | 20,720                     | 275,108                | 0.14               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| NU Holdings Ltd. 'A'  | USD      | 77,834                     | 936,114                | 0.47               |
| Sea Ltd., ADR   | USD      | 3,509                      | 233,835                | 0.12               |
| Tencent Holdings Ltd.   | HKD      | 11,900                     | 529,611                | 0.26               |
| Vipshop Holdings Ltd., ADR  | USD      | 18,956                     | 230,284                | 0.11               |
| Xinyi Solar Holdings Ltd.   | HKD      | 212,000                    | 99,570                 | 0.05               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 148,000                    | 174,574                | 0.09               |
|   |          |                            | <u>4,581,771</u>       | <u>2.29</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Cencosud SA   | CLP      | 133,597                    | 234,404                | 0.12               |
|   |          |                            | <u>234,404</u>         | <u>0.12</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 643,000                    | 256,660                | 0.13               |
| Bank of China Ltd. 'H'  | HKD      | 732,000                    | 336,800                | 0.17               |
| BYD Co. Ltd. 'H'  | HKD      | 5,500                      | 152,493                | 0.08               |
| China Construction Bank Corp. 'H'   | HKD      | 547,000                    | 377,193                | 0.19               |
| China Tower Corp. Ltd., Reg. S 'H', 144A  | HKD      | 988,000                    | 119,255                | 0.06               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 20,726                     | 479,147                | 0.24               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 93,800                     | 292,579                | 0.14               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 219,000                    | 121,440                | 0.06               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 178,000                    | 206,344                | 0.10               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 48,000                     | 203,069                | 0.10               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 122,400                    | 303,529                | 0.15               |
|   |          |                            | <u>2,848,509</u>       | <u>1.42</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 13,052                     | 574,568                | 0.29               |
|   |          |                            | <u>574,568</u>         | <u>0.29</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Genmab A/S  | DKK      | 392                        | 91,726                 | 0.05               |
| Novo Nordisk A/S 'B'  | DKK      | 13,563                     | 1,828,903              | 0.91               |
| Novonosis (Novozymes) B 'B'   | DKK      | 172                        | 9,827                  | –                  |
| Pandora A/S   | DKK      | 116                        | 16,348                 | 0.01               |
|   |          |                            | <u>1,946,804</u>       | <u>0.97</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 119,514                    | 425,290                | 0.21               |
| Nordea Bank Abp   | SEK      | 12,018                     | 133,521                | 0.07               |
| UPM-Kymmene OYJ   | EUR      | 403                        | 13,146                 | 0.01               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 571,957                | 0.29               |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA  | EUR      | 144                        | 5,515                  | –                  |
| Capgemini SE  | EUR      | 3,421                      | 635,280                | 0.32               |
| Cie de Saint-Gobain SA  | EUR      | 1,381                      | 100,288                | 0.05               |
| Danone SA   | EUR      | 538                        | 30,709                 | 0.02               |
| EssilorLuxottica SA   | EUR      | 3,575                      | 719,290                | 0.36               |
| Gecina SA, REIT   | EUR      | 58                         | 4,985                  | –                  |
| Hermes International SCA  | EUR      | 64                         | 136,960                | 0.07               |
| Klepierre SA, REIT  | EUR      | 1,611                      | 40,243                 | 0.02               |
| Legrand SA  | EUR      | 1,301                      | 120,525                | 0.06               |
| L'Oreal SA  | EUR      | 1,998                      | 819,280                | 0.41               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 1,063                      | 758,557                | 0.38               |
| Orange SA   | EUR      | 23,359                     | 218,500                | 0.11               |
| Publicis Groupe SA  | EUR      | 1,227                      | 121,939                | 0.06               |
| Schneider Electric SE   | EUR      | 6,456                      | 1,448,081              | 0.72               |
| Societe Generale SA   | EUR      | 10,173                     | 222,992                | 0.11               |
| TotalEnergies SE  | EUR      | 16,380                     | 1,020,965              | 0.51               |
| Valeo SE  | EUR      | 8,987                      | 89,313                 | 0.04               |
| Veolia Environnement SA   | EUR      | 22,800                     | 636,576                | 0.32               |
| Vivendi SE  | EUR      | 23,408                     | 228,368                | 0.11               |
|   |          |                            | 7,358,366              | 3.67               |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 2,842                      | 737,499                | 0.37               |
| BASF SE   | EUR      | 567                        | 25,620                 | 0.01               |
| Bayerische Motoren Werke AG   | EUR      | 3,716                      | 328,420                | 0.17               |
| BioNTech SE, ADR  | USD      | 1,853                      | 138,938                | 0.07               |
| Deutsche Boerse AG  | EUR      | 2,870                      | 548,457                | 0.27               |
| Deutsche Telekom AG   | EUR      | 34,997                     | 821,730                | 0.41               |
| DWS Group GmbH & Co. KGaA, Reg. S, 144A   | EUR      | 1,077                      | 35,692                 | 0.02               |
| E.ON SE   | EUR      | 10,338                     | 126,692                | 0.06               |
| Fresenius SE & Co. KGaA   | EUR      | 12,977                     | 361,799                | 0.18               |
| Henkel AG & Co. KGaA Preference   | EUR      | 151                        | 12,566                 | 0.01               |
| Infineon Technologies AG  | EUR      | 11,123                     | 381,575                | 0.19               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 330                        | 154,110                | 0.08               |
| SAP SE  | EUR      | 664                        | 125,841                | 0.06               |
| Sartorius AG Preference   | EUR      | 29                         | 6,351                  | –                  |
| Siemens AG  | EUR      | 2,582                      | 448,545                | 0.22               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 13,339                     | 717,638                | 0.36               |
| Zalando SE, Reg. S, 144A  | EUR      | 253                        | 5,538                  | –                  |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
|   |          |                            | 4,977,011              | 2.48               |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 58,519                     | 89,154                 | 0.04               |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 67,553                     | 136,524                | 0.07               |
|   |          |                            | 225,678                | 0.11               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 854                        | 62,886                 | 0.03               |
|   |          |                            | 62,886                 | 0.03               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Bank of East Asia Ltd. (The)  | HKD      | 2,000                      | 2,371                  | –                  |
| BOC Hong Kong Holdings Ltd.   | HKD      | 2,500                      | 7,186                  | –                  |
| Lenovo Group Ltd.   | HKD      | 180,000                    | 237,058                | 0.12               |
| Sino Land Co. Ltd.  | HKD      | 50,000                     | 48,102                 | 0.02               |
| Swire Properties Ltd.   | HKD      | 20,200                     | 30,031                 | 0.02               |
|   |          |                            | 324,748                | 0.16               |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 5,098                      | 236,553                | 0.12               |
| Richter Gedeon Nyrt.  | HUF      | 4,395                      | 106,613                | 0.05               |
|   |          |                            | 343,166                | 0.17               |
| <i>India</i>  |          |                            |                        |                    |
| HDFC Bank Ltd., ADR   | USD      | 9,853                      | 591,410                | 0.30               |
| ICICI Bank Ltd., ADR  | USD      | 11,972                     | 321,822                | 0.16               |
|   |          |                            | 913,232                | 0.46               |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 2,564,300                  | 672,123                | 0.34               |
|   |          |                            | 672,123                | 0.34               |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 1,339                      | 379,068                | 0.19               |
| DCC plc   | GBP      | 1,492                      | 97,491                 | 0.05               |
| Jazz Pharmaceuticals plc  | USD      | 1,752                      | 174,473                | 0.09               |
| Linde plc   | USD      | 1,825                      | 747,215                | 0.37               |
| Medtronic plc   | USD      | 1,068                      | 78,435                 | 0.04               |
| Smurfit Kappa Group plc   | EUR      | 167                        | 6,947                  | –                  |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Trane Technologies plc  | USD      | 3,090                      | 948,350                | 0.47               |
|   |          |                            | <u>2,431,979</u>       | <u>1.21</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Bank Hapoalim BM  | ILS      | 2,113                      | 17,433                 | 0.01               |
| Check Point Software Technologies Ltd.  | USD      | 4,801                      | 739,132                | 0.37               |
| Nice Ltd.   | ILS      | 50                         | 7,630                  | –                  |
|   |          |                            | <u>764,195</u>         | <u>0.38</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA   | EUR      | 81,439                     | 282,675                | 0.14               |
| Prismian SpA  | EUR      | 14,549                     | 841,223                | 0.42               |
| Terna - Rete Elettrica Nazionale  | EUR      | 16,214                     | 117,032                | 0.06               |
| UniCredit SpA   | EUR      | 14,016                     | 485,024                | 0.24               |
|   |          |                            | <u>1,725,954</u>       | <u>0.86</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Brother Industries Ltd.   | JPY      | 11,200                     | 183,915                | 0.09               |
| Canon, Inc.   | JPY      | 12,100                     | 305,585                | 0.15               |
| Dai Nippon Printing Co. Ltd.  | JPY      | 2,300                      | 72,201                 | 0.04               |
| Daiwa House Industry Co. Ltd.   | JPY      | 200                        | 4,730                  | –                  |
| Daiwa Securities Group, Inc.  | JPY      | 1,100                      | 7,829                  | –                  |
| Disco Corp.   | JPY      | 400                        | 141,623                | 0.07               |
| Fast Retailing Co. Ltd.   | JPY      | 100                        | 23,526                 | 0.01               |
| Fuji Electric Co. Ltd.  | JPY      | 1,700                      | 90,245                 | 0.05               |
| H.U. Group Holdings, Inc.   | JPY      | 4,500                      | 61,313                 | 0.03               |
| Hitachi Ltd.  | JPY      | 49,500                     | 1,033,920              | 0.52               |
| Hoya Corp.  | JPY      | 300                        | 32,549                 | 0.02               |
| Inpex Corp.   | JPY      | 20,300                     | 278,710                | 0.14               |
| Kao Corp.   | JPY      | 2,600                      | 98,389                 | 0.05               |
| KDDI Corp.  | JPY      | 2,400                      | 59,220                 | 0.03               |
| Keyence Corp.   | JPY      | 2,000                      | 818,437                | 0.41               |
| Kokuyo Co. Ltd.   | JPY      | 16,700                     | 261,250                | 0.13               |
| Komatsu Ltd.  | JPY      | 4,700                      | 127,340                | 0.06               |
| LY Corp.  | JPY      | 2,100                      | 4,737                  | –                  |
| Mitsubishi Electric Corp.   | JPY      | 1,200                      | 17,871                 | 0.01               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 700                        | 10,232                 | 0.01               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 17,300                     | 173,500                | 0.09               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 1,300                      | 11,073                 | 0.01               |
| Mizuho Financial Group, Inc.  | JPY      | 1,180                      | 22,984                 | 0.01               |
| Morinaga & Co. Ltd.   | JPY      | 3,000                      | 43,312                 | 0.02               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 800                        | 16,589                 | 0.01               |
| NEC Corp.   | JPY      | 900                        | 69,144                 | 0.03               |
| NGK Insulators Ltd.   | JPY      | 6,700                      | 80,057                 | 0.04               |
| Nintendo Co. Ltd.   | JPY      | 2,900                      | 143,922                | 0.07               |
| Nippon Steel Corp.  | JPY      | 700                        | 13,809                 | 0.01               |
| Niterra Co. Ltd.  | JPY      | 1,100                      | 29,797                 | 0.01               |
| Nomura Holdings, Inc.   | JPY      | 22,300                     | 119,260                | 0.06               |
| Nomura Real Estate Holdings, Inc.   | JPY      | 600                        | 14,029                 | 0.01               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 14,800                     | 188,561                | 0.09               |
| ORIX Corp.  | JPY      | 1,000                      | 20,603                 | 0.01               |
| Panasonic Holdings Corp.  | JPY      | 25,000                     | 190,978                | 0.10               |
| Recruit Holdings Co. Ltd.   | JPY      | 3,400                      | 169,742                | 0.08               |
| Renesas Electronics Corp.   | JPY      | 800                        | 13,963                 | 0.01               |
| SCREEN Holdings Co. Ltd.  | JPY      | 1,100                      | 92,516                 | 0.05               |
| Seiko Epson Corp.   | JPY      | 12,900                     | 186,988                | 0.09               |
| Shionogi & Co. Ltd.   | JPY      | 6,000                      | 218,455                | 0.11               |
| Sony Group Corp.  | JPY      | 12,700                     | 1,004,793              | 0.50               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 8,100                      | 503,896                | 0.25               |
| Suzuken Co. Ltd.  | JPY      | 1,900                      | 53,881                 | 0.03               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 12,100                     | 292,811                | 0.15               |
| Terumo Corp.  | JPY      | 600                        | 9,233                  | –                  |
| Tokio Marine Holdings, Inc.   | JPY      | 1,400                      | 48,764                 | 0.02               |
| Tokyo Electron Ltd.   | JPY      | 900                        | 182,191                | 0.09               |
| Yokogawa Electric Corp.   | JPY      | 4,800                      | 108,305                | 0.05               |
|   |          |                            | <u>7,656,778</u>       | <u>3.82</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Experian plc  | GBP      | 1,273                      | 55,344                 | 0.03               |
| Ferguson plc  | GBP      | 177                        | 31,806                 | 0.01               |
| Ferguson plc  | USD      | 330                        | 59,626                 | 0.03               |
|   |          |                            | <u>146,776</u>         | <u>0.07</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Samsonite International SA, Reg. S, 144A  | HKD      | 27,000                     | 75,183                 | 0.04               |
| Spotify Technology SA   | USD      | 84                         | 24,594                 | 0.01               |
|   |          |                            | <u>99,777</u>          | <u>0.05</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 39,700                     | 288,794                | 0.14               |
|   |          |                            | <u>288,794</u>         | <u>0.14</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, CVA, 144A   | EUR      | 4,186                      | 64,255                 | 0.03               |
| Adyen NV, Reg. S, 144A  | EUR      | 306                        | 340,639                | 0.17               |
| AerCap Holdings NV  | USD      | 112                        | 9,740                  | 0.01               |
| ASML Holding NV   | EUR      | 256                        | 246,835                | 0.12               |
| EXOR NV   | EUR      | 90                         | 8,793                  | –                  |
| Koninklijke Ahold Delhaize NV   | EUR      | 2,606                      | 71,900                 | 0.04               |
| Koninklijke KPN NV  | EUR      | 2,168                      | 7,761                  | –                  |
| NN Group NV   | EUR      | 5,913                      | 256,920                | 0.13               |
| NXP Semiconductors NV   | USD      | 615                        | 154,411                | 0.08               |
| Signify NV, Reg. S, 144A  | EUR      | 5,460                      | 127,218                | 0.06               |
| Wolters Kluwer NV   | EUR      | 899                        | 139,165                | 0.07               |
|   |          |                            | <u>1,427,637</u>       | <u>0.71</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| SKY Network Television Ltd.   | NZD      | 4,568                      | 6,103                  | –                  |
| Xero Ltd.   | AUD      | 897                        | 76,242                 | 0.04               |
|   |          |                            | <u>82,345</u>          | <u>0.04</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 389                        | 10,361                 | 0.01               |
|   |          |                            | <u>10,361</u>          | <u>0.01</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 2,032                      | 7,110                  | –                  |
|   |          |                            | <u>7,110</u>           | <u>–</u>           |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 6,020                      | 148,336                | 0.08               |
| Flex Ltd.   | USD      | 3,827                      | 105,303                | 0.05               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 1,800                      | 17,882                 | 0.01               |
| United Overseas Bank Ltd.   | SGD      | 800                        | 17,256                 | 0.01               |
| UOL Group Ltd.  | SGD      | 1,800                      | 6,444                  | –                  |
|   |          |                            | <u>295,221</u>         | <u>0.15</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Naspers Ltd. 'N'  | ZAR      | 2,822                      | 514,390                | 0.26               |
| Vodacom Group Ltd.  | ZAR      | 11,274                     | 56,174                 | 0.03               |
|   |          |                            | <u>570,564</u>         | <u>0.29</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 409                        | 106,876                | 0.05               |
| Coway Co. Ltd.  | KRW      | 2,561                      | 111,449                | 0.06               |
| Hana Financial Group, Inc.  | KRW      | 17,067                     | 702,225                | 0.35               |
| Hyundai Mobis Co. Ltd.  | KRW      | 2,115                      | 360,561                | 0.18               |
| LG Chem Ltd. Preference   | KRW      | 345                        | 56,359                 | 0.03               |
| LG Chem Ltd.  | KRW      | 544                        | 127,402                | 0.06               |
| LG Electronics, Inc. Preference   | KRW      | 3,009                      | 99,330                 | 0.05               |
| LG Electronics, Inc.  | KRW      | 2,290                      | 172,146                | 0.09               |
| NAVER Corp.   | KRW      | 820                        | 92,769                 | 0.05               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 5,127                      | 221,030                | 0.11               |
| Samsung Electronics Co. Ltd.  | KRW      | 11,225                     | 620,118                | 0.31               |
| Samsung SDI Co. Ltd.  | KRW      | 863                        | 207,083                | 0.10               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 8,025                      | 261,922                | 0.13               |
| SK Square Co. Ltd.  | KRW      | 431                        | 29,215                 | 0.01               |
| SK Telecom Co. Ltd., ADR  | USD      | 10,601                     | 207,025                | 0.10               |
|   |          |                            | <u>3,375,510</u>       | <u>1.68</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Aena SME SA, Reg. S, 144A   | EUR      | 234                        | 43,992                 | 0.02               |
| Amadeus IT Group SA 'A'   | EUR      | 631                        | 39,210                 | 0.02               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 3,600                      | 33,667                 | 0.02               |
| Banco Santander SA  | EUR      | 87,444                     | 378,676                | 0.19               |
| Iberdrola SA  | EUR      | 12,883                     | 156,078                | 0.08               |
| Industria de Diseno Textil SA   | EUR      | 3,221                      | 149,326                | 0.07               |
| Redeia Corp. SA   | EUR      | 385                        | 6,283                  | –                  |
| Telefonica SA   | EUR      | 68,474                     | 271,157                | 0.14               |
|   |          |                            | <u>1,078,389</u>       | <u>0.54</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 1,486                      | 26,080                 | 0.01               |
| Atlas Copco AB 'B'  | SEK      | 1,220                      | 18,397                 | 0.01               |
| Industrivarden AB 'A'   | SEK      | 18                         | 572                    | –                  |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 277                        | 3,820                  | –                  |
| Swedish Orphan Biovitrum AB   | SEK      | 279                        | 6,971                  | –                  |
| Telia Co. AB  | SEK      | 78,002                     | 195,382                | 0.10               |
| Volvo AB 'B'  | SEK      | 5,512                      | 131,656                | 0.07               |
|   |          |                            | <u>382,878</u>         | <u>0.19</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 3,249                      | 168,408                | 0.08               |
| Alcon, Inc.   | CHF      | 9,072                      | 755,659                | 0.38               |



## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Bunge Global SA   | USD      | 117                        | 11,656                 | 0.01               |
| Chubb Ltd.  | USD      | 640                        | 152,322                | 0.08               |
| Garmin Ltd.   | USD      | 98                         | 14,897                 | 0.01               |
| Givaudan SA   | CHF      | 32                         | 141,547                | 0.07               |
| Logitech International SA   | CHF      | 441                        | 39,801                 | 0.02               |
| Nestle SA   | CHF      | 269                        | 25,619                 | 0.01               |
| Novartis AG   | CHF      | 6,896                      | 688,616                | 0.34               |
| Roche Holding AG  | CHF      | 19                         | 5,402                  | –                  |
| Sandoz Group AG   | CHF      | 327                        | 11,048                 | 0.01               |
| UBS Group AG  | CHF      | 20,063                     | 551,013                | 0.27               |
|   |          |                            | 2,565,988              | 1.28               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| ASE Technology Holding Co. Ltd.   | TWD      | 43,000                     | 208,388                | 0.10               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 261,000                    | 284,127                | 0.14               |
| Giant Manufacturing Co. Ltd.  | TWD      | 34,543                     | 210,621                | 0.11               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 59,000                     | 363,138                | 0.18               |
| MediaTek, Inc.  | TWD      | 9,000                      | 362,390                | 0.18               |
| Micro-Star International Co. Ltd.   | TWD      | 29,000                     | 148,465                | 0.07               |
| Novatek Microelectronics Corp.  | TWD      | 14,000                     | 244,009                | 0.12               |
| Taiwan Semiconductor Manufacturing Co. Ltd., ADR  | USD      | 7,240                      | 1,174,140              | 0.59               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 46,000                     | 1,278,028              | 0.64               |
|   |          |                            | 4,273,306              | 2.13               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 3,701                      | 133,838                | 0.07               |
| Ashtead Group plc   | GBP      | 10,588                     | 659,630                | 0.33               |
| AstraZeneca plc   | GBP      | 8,429                      | 1,228,406              | 0.61               |
| Aviva plc   | GBP      | 2,275                      | 12,789                 | 0.01               |
| Barclays plc  | GBP      | 7,081                      | 17,447                 | 0.01               |
| Barratt Developments plc  | GBP      | 39,711                     | 221,169                | 0.11               |
| BP plc  | GBP      | 4,337                      | 24,308                 | 0.01               |
| British Land Co. plc (The), REIT  | GBP      | 6,498                      | 31,546                 | 0.02               |
| Compass Group plc   | GBP      | 13,800                     | 351,577                | 0.17               |
| GSK plc   | GBP      | 30,091                     | 542,843                | 0.27               |
| Haleon plc  | GBP      | 167,202                    | 636,200                | 0.32               |
| Informa plc   | GBP      | 39,311                     | 396,802                | 0.20               |
| InterContinental Hotels Group plc   | GBP      | 149                        | 14,632                 | 0.01               |
| Investec plc  | GBP      | 15,884                     | 107,444                | 0.05               |
| J Sainsbury plc   | GBP      | 13,424                     | 40,375                 | 0.02               |
| Kingfisher plc  | GBP      | 18,876                     | 55,392                 | 0.03               |
| RELX plc  | EUR      | 3,782                      | 162,475                | 0.08               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| RELX plc  | GBP      | 22,593                     | 969,714                | 0.48               |
| Royalty Pharma plc 'A'  | USD      | 7,676                      | 188,865                | 0.09               |
| SSE plc   | GBP      | 8,400                      | 177,296                | 0.09               |
| Tesco plc   | GBP      | 113,582                    | 409,939                | 0.20               |
| Unilever plc  | EUR      | 1,292                      | 66,254                 | 0.03               |
| Vodafone Group plc  | GBP      | 329,973                    | 271,502                | 0.14               |
|   |          |                            | 6,720,443              | 3.35               |
| <i>United States of America</i>   |          |                            |                        |                    |
| A10 Networks, Inc.  | USD      | 9,220                      | 119,148                | 0.06               |
| AbbVie, Inc.  | USD      | 7,577                      | 1,212,603              | 0.61               |
| ACCO Brands Corp.   | USD      | 18,252                     | 80,041                 | 0.04               |
| Acuity Brands, Inc.   | USD      | 464                        | 104,528                | 0.05               |
| Adobe, Inc.   | USD      | 166                        | 86,046                 | 0.04               |
| Advanced Micro Devices, Inc.  | USD      | 1,776                      | 268,799                | 0.13               |
| AGCO Corp.  | USD      | 1,453                      | 132,699                | 0.07               |
| Agilent Technologies, Inc.  | USD      | 135                        | 16,328                 | 0.01               |
| Airbnb, Inc. 'A'  | USD      | 176                        | 24,900                 | 0.01               |
| Align Technology, Inc.  | USD      | 46                         | 10,362                 | 0.01               |
| Allstate Corp. (The)  | USD      | 933                        | 138,990                | 0.07               |
| Ally Financial, Inc.  | USD      | 6,744                      | 249,624                | 0.12               |
| Alphabet, Inc. 'A'  | USD      | 22,970                     | 3,903,882              | 1.95               |
| Alphabet, Inc. 'C'  | USD      | 3,164                      | 541,489                | 0.27               |
| Amazon.com, Inc.  | USD      | 23,974                     | 4,322,814              | 2.16               |
| American Express Co.  | USD      | 905                        | 195,524                | 0.10               |
| American International Group, Inc.  | USD      | 436                        | 30,202                 | 0.02               |
| American Tower Corp., REIT  | USD      | 1,853                      | 336,073                | 0.17               |
| Ameriprise Financial, Inc.  | USD      | 346                        | 137,913                | 0.07               |
| Amgen, Inc.   | USD      | 339                        | 98,830                 | 0.05               |
| Analog Devices, Inc.  | USD      | 3,616                      | 770,131                | 0.38               |
| ANSYS, Inc.   | USD      | 58                         | 17,399                 | 0.01               |
| Apple, Inc.   | USD      | 24,002                     | 4,716,866              | 2.35               |
| Applied Materials, Inc.   | USD      | 1,077                      | 237,146                | 0.12               |
| AppLovin Corp. 'A'  | USD      | 116                        | 9,007                  | –                  |
| Arista Networks, Inc.   | USD      | 34                         | 11,119                 | 0.01               |
| Assurant, Inc.  | USD      | 37                         | 5,739                  | –                  |
| AT&T, Inc.  | USD      | 38,220                     | 681,487                | 0.34               |
| Atlassian Corp. 'A'   | USD      | 125                        | 20,630                 | 0.01               |
| Autodesk, Inc.  | USD      | 94                         | 21,703                 | 0.01               |
| Automatic Data Processing, Inc.   | USD      | 350                        | 77,949                 | 0.04               |
| AutoZone, Inc.  | USD      | 249                        | 688,650                | 0.34               |
| AvalonBay Communities, Inc., REIT   | USD      | 710                        | 137,058                | 0.07               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Avery Dennison Corp.  | USD      | 52                         | 10,609                 | 0.01               |
| Ball Corp.  | USD      | 2,191                      | 122,700                | 0.06               |
| Bank of America Corp.   | USD      | 30,637                     | 1,136,864              | 0.57               |
| Bank of New York Mellon Corp. (The)   | USD      | 8,929                      | 498,958                | 0.25               |
| Baxter International, Inc.  | USD      | 3,025                      | 94,412                 | 0.05               |
| Best Buy Co., Inc.  | USD      | 3,001                      | 236,020                | 0.12               |
| Biogen, Inc.  | USD      | 366                        | 79,166                 | 0.04               |
| Block, Inc. 'A'   | USD      | 3,970                      | 238,885                | 0.12               |
| Booking Holdings, Inc.  | USD      | 269                        | 994,302                | 0.50               |
| BorgWarner, Inc.  | USD      | 9,846                      | 296,184                | 0.15               |
| Boston Scientific Corp.   | USD      | 2,553                      | 183,444                | 0.09               |
| Bread Financial Holdings, Inc.  | USD      | 4,615                      | 191,877                | 0.10               |
| Bristol-Myers Squibb Co.  | USD      | 13,190                     | 511,109                | 0.26               |
| Broadcom, Inc.  | USD      | 881                        | 1,319,778              | 0.66               |
| Brown & Brown, Inc.   | USD      | 167                        | 13,932                 | 0.01               |
| Buckle, Inc. (The)  | USD      | 6,017                      | 207,388                | 0.10               |
| Builders FirstSource, Inc.  | USD      | 100                        | 12,914                 | 0.01               |
| Cadence Design Systems, Inc.  | USD      | 1,589                      | 456,277                | 0.23               |
| Capital One Financial Corp.   | USD      | 269                        | 34,750                 | 0.02               |
| Cardinal Health, Inc.   | USD      | 484                        | 44,401                 | 0.02               |
| Carlisle Cos., Inc.   | USD      | 324                        | 122,499                | 0.06               |
| Cboe Global Markets, Inc.   | USD      | 797                        | 126,464                | 0.06               |
| CBRE Group, Inc. 'A'  | USD      | 5,796                      | 481,905                | 0.24               |
| Centene Corp.   | USD      | 2,788                      | 172,470                | 0.09               |
| Chegg, Inc.   | USD      | 9,362                      | 27,603                 | 0.01               |
| Cheniere Energy, Inc.   | USD      | 3,973                      | 648,099                | 0.32               |
| Church & Dwight Co., Inc.   | USD      | 659                        | 63,751                 | 0.03               |
| Cigna Group (The)   | USD      | 533                        | 164,398                | 0.08               |
| Cisco Systems, Inc.   | USD      | 11,511                     | 510,275                | 0.25               |
| Citigroup, Inc.   | USD      | 8,140                      | 481,982                | 0.24               |
| Clorox Co. (The)  | USD      | 942                        | 119,948                | 0.06               |
| CME Group, Inc.   | USD      | 246                        | 45,126                 | 0.02               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 2,587                      | 164,139                | 0.08               |
| Colgate-Palmolive Co.   | USD      | 1,727                      | 156,369                | 0.08               |
| Conagra Brands, Inc.  | USD      | 287                        | 7,610                  | –                  |
| Consolidated Edison, Inc.   | USD      | 1,577                      | 131,575                | 0.07               |
| Corebridge Financial, Inc.  | USD      | 5,203                      | 141,368                | 0.07               |
| Corteva, Inc.   | USD      | 280                        | 14,092                 | 0.01               |
| CoStar Group, Inc.  | USD      | 83                         | 5,742                  | –                  |
| Costco Wholesale Corp.  | USD      | 1,423                      | 1,128,561              | 0.56               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 480                        | 171,618                | 0.09               |
| Cummins, Inc.   | USD      | 518                        | 133,846                | 0.07               |
| Danaher Corp.   | USD      | 26                         | 6,061                  | –                  |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Datadog, Inc. 'A'   | USD      | 494                        | 59,778                 | 0.03               |
| Deckers Outdoor Corp.   | USD      | 135                        | 121,925                | 0.06               |
| Dell Technologies, Inc. 'C'   | USD      | 7,005                      | 901,385                | 0.45               |
| Dexcom, Inc.  | USD      | 3,035                      | 321,071                | 0.16               |
| DocuSign, Inc. 'A'  | USD      | 2,429                      | 121,252                | 0.06               |
| DoorDash, Inc. 'A'  | USD      | 1,157                      | 117,433                | 0.06               |
| Dropbox, Inc. 'A'   | USD      | 14,357                     | 301,005                | 0.15               |
| DuPont de Nemours, Inc.   | USD      | 1,824                      | 136,985                | 0.07               |
| DXC Technology Co.  | USD      | 10,986                     | 195,682                | 0.10               |
| eBay, Inc.  | USD      | 8,331                      | 417,580                | 0.21               |
| Ecolab, Inc.  | USD      | 662                        | 147,008                | 0.07               |
| Edison International  | USD      | 269                        | 18,024                 | 0.01               |
| Edwards Lifesciences Corp.  | USD      | 7,923                      | 682,853                | 0.34               |
| Electronic Arts, Inc.   | USD      | 2,836                      | 368,687                | 0.18               |
| Elevance Health, Inc.   | USD      | 370                        | 187,066                | 0.09               |
| Eli Lilly & Co.   | USD      | 1,564                      | 1,321,217              | 0.66               |
| Equitable Holdings, Inc.  | USD      | 3,291                      | 125,468                | 0.06               |
| Equity Residential, REIT  | USD      | 2,052                      | 132,760                | 0.07               |
| Essex Property Trust, Inc., REIT  | USD      | 98                         | 24,890                 | 0.01               |
| Ethan Allen Interiors, Inc.   | USD      | 7,881                      | 205,086                | 0.10               |
| Exelon Corp.  | USD      | 3,694                      | 119,290                | 0.06               |
| Expedia Group, Inc.   | USD      | 405                        | 47,610                 | 0.02               |
| Extra Space Storage, Inc., REIT   | USD      | 166                        | 24,071                 | 0.01               |
| F5, Inc.  | USD      | 1,274                      | 204,732                | 0.10               |
| Fidelity National Information Services, Inc.  | USD      | 787                        | 55,338                 | 0.03               |
| Fiserv, Inc.  | USD      | 404                        | 56,181                 | 0.03               |
| Fortinet, Inc.  | USD      | 15,379                     | 864,840                | 0.43               |
| Fortune Brands Innovations, Inc.  | USD      | 98                         | 5,938                  | –                  |
| General Mills, Inc.   | USD      | 324                        | 19,124                 | 0.01               |
| General Motors Co.  | USD      | 7,665                      | 332,275                | 0.17               |
| Gilead Sciences, Inc.   | USD      | 8,741                      | 559,571                | 0.28               |
| GoDaddy, Inc. 'A'   | USD      | 599                        | 78,084                 | 0.04               |
| Goldman Sachs Group, Inc. (The)   | USD      | 467                        | 197,092                | 0.10               |
| H&R Block, Inc.   | USD      | 1,222                      | 61,833                 | 0.03               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 1,392                      | 130,582                | 0.07               |
| Hasbro, Inc.  | USD      | 103                        | 5,622                  | –                  |
| Heidrick & Struggles International, Inc.  | USD      | 3,597                      | 105,989                | 0.05               |
| Hewlett Packard Enterprise Co.  | USD      | 959                        | 18,943                 | 0.01               |
| Hilton Worldwide Holdings, Inc.   | USD      | 722                        | 146,994                | 0.07               |
| Hologic, Inc.   | USD      | 1,289                      | 89,301                 | 0.04               |
| Home Depot, Inc. (The)  | USD      | 2,062                      | 662,303                | 0.33               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 7,085                      | 118,860                | 0.06               |
| HP, Inc.  | USD      | 9,478                      | 309,699                | 0.15               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| HubSpot, Inc.   | USD      | 146                        | 80,345                 | 0.04               |
| IDEX Corp.  | USD      | 950                        | 178,344                | 0.09               |
| Illumina, Inc.  | USD      | 1,387                      | 135,083                | 0.07               |
| Incyte Corp.  | USD      | 3,999                      | 226,190                | 0.11               |
| Ingersoll Rand, Inc.  | USD      | 1,565                      | 132,647                | 0.07               |
| InterDigital, Inc.  | USD      | 2,174                      | 236,437                | 0.12               |
| International Business Machines Corp.   | USD      | 3,351                      | 540,756                | 0.27               |
| International Flavors & Fragrances, Inc.  | USD      | 1,457                      | 129,434                | 0.06               |
| Intuit, Inc.  | USD      | 921                        | 564,768                | 0.28               |
| Intuitive Surgical, Inc.  | USD      | 1,896                      | 786,970                | 0.39               |
| Invitation Homes, Inc., REIT  | USD      | 392                        | 13,127                 | 0.01               |
| IQVIA Holdings, Inc.  | USD      | 3,395                      | 669,782                | 0.33               |
| Johnson & Johnson   | USD      | 4,377                      | 596,914                | 0.30               |
| JPMorgan Chase & Co.  | USD      | 8,251                      | 1,557,124              | 0.78               |
| Juniper Networks, Inc.  | USD      | 246                        | 8,369                  | –                  |
| Kellanova   | USD      | 2,294                      | 123,460                | 0.06               |
| Kelly Services, Inc. 'A'  | USD      | 3,544                      | 70,797                 | 0.04               |
| Kenvue, Inc.  | USD      | 1,216                      | 20,627                 | 0.01               |
| Keysight Technologies, Inc.   | USD      | 4,849                      | 618,708                | 0.31               |
| Kimberly-Clark Corp.  | USD      | 227                        | 29,271                 | 0.01               |
| Kinder Morgan, Inc.   | USD      | 7,351                      | 136,286                | 0.07               |
| KLA Corp.   | USD      | 86                         | 66,161                 | 0.03               |
| Kraft Heinz Co. (The)   | USD      | 4,602                      | 138,350                | 0.07               |
| Kroger Co. (The)  | USD      | 2,623                      | 122,199                | 0.06               |
| Lam Research Corp.  | USD      | 201                        | 199,706                | 0.10               |
| Liberty Media Corp-Liberty Formula One 'C'  | USD      | 156                        | 10,457                 | 0.01               |
| Loews Corp.   | USD      | 483                        | 33,683                 | 0.02               |
| Lululemon Athletica, Inc.   | USD      | 1,664                      | 463,762                | 0.23               |
| Macy's, Inc.  | USD      | 10,147                     | 181,780                | 0.09               |
| Manhattan Associates, Inc.  | USD      | 50                         | 11,508                 | 0.01               |
| ManpowerGroup, Inc.   | USD      | 1,763                      | 114,819                | 0.06               |
| Marsh & McLennan Cos., Inc.   | USD      | 4,238                      | 833,246                | 0.42               |
| Mastercard, Inc. 'A'  | USD      | 148                        | 60,921                 | 0.03               |
| McKesson Corp.  | USD      | 284                        | 154,763                | 0.08               |
| Medifast, Inc.  | USD      | 2,642                      | 53,789                 | 0.03               |
| MercadoLibre, Inc.  | USD      | 424                        | 650,153                | 0.32               |
| Merck & Co., Inc.   | USD      | 7,064                      | 815,977                | 0.41               |
| Meta Platforms, Inc. 'A'  | USD      | 4,032                      | 1,896,912              | 0.95               |
| Mettler-Toledo International, Inc.  | USD      | 40                         | 52,161                 | 0.03               |
| MGIC Investment Corp.   | USD      | 11,021                     | 221,603                | 0.11               |
| Micron Technology, Inc.   | USD      | 699                        | 85,784                 | 0.04               |
| Microsoft Corp.   | USD      | 12,663                     | 5,280,828              | 2.64               |
| Mondelez International, Inc. 'A'  | USD      | 687                        | 41,948                 | 0.02               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Morgan Stanley  | USD      | 780                        | 70,733                 | 0.04               |
| Motorola Solutions, Inc.  | USD      | 1,227                      | 441,972                | 0.22               |
| Movado Group, Inc.  | USD      | 6,113                      | 141,795                | 0.07               |
| Navient Corp.   | USD      | 8,531                      | 115,896                | 0.06               |
| NetApp, Inc.  | USD      | 3,477                      | 417,856                | 0.21               |
| Netflix, Inc.   | USD      | 452                        | 284,624                | 0.14               |
| NetScout Systems, Inc.  | USD      | 10,078                     | 171,987                | 0.09               |
| Neurocrine Biosciences, Inc.  | USD      | 743                        | 95,441                 | 0.05               |
| NIKE, Inc. 'B'  | USD      | 5,255                      | 369,554                | 0.18               |
| Northern Trust Corp.  | USD      | 1,094                      | 85,723                 | 0.04               |
| NVIDIA Corp.  | USD      | 55,507                     | 6,398,260              | 3.19               |
| OneMain Holdings, Inc.  | USD      | 4,834                      | 218,708                | 0.11               |
| Otis Worldwide Corp.  | USD      | 260                        | 23,352                 | 0.01               |
| Owens Corning   | USD      | 746                        | 120,919                | 0.06               |
| PACCAR, Inc.  | USD      | 1,354                      | 130,050                | 0.07               |
| Palo Alto Networks, Inc.  | USD      | 2,680                      | 847,723                | 0.42               |
| Perdoceo Education Corp.  | USD      | 12,693                     | 253,682                | 0.13               |
| Pfizer, Inc.  | USD      | 18,726                     | 488,877                | 0.24               |
| Piedmont Office Realty Trust, Inc., REIT 'A'  | USD      | 33,557                     | 227,001                | 0.11               |
| Pinterest, Inc. 'A'   | USD      | 2,200                      | 90,463                 | 0.05               |
| Premier, Inc. 'A'   | USD      | 8,057                      | 140,354                | 0.07               |
| Procter & Gamble Co. (The)  | USD      | 1,476                      | 227,126                | 0.11               |
| Prudential Financial, Inc.  | USD      | 1,300                      | 142,148                | 0.07               |
| PTC, Inc.   | USD      | 2,110                      | 357,661                | 0.18               |
| Public Service Enterprise Group, Inc.   | USD      | 1,883                      | 129,486                | 0.06               |
| PulteGroup, Inc.  | USD      | 2,904                      | 298,326                | 0.15               |
| QUALCOMM, Inc.  | USD      | 4,137                      | 768,843                | 0.38               |
| Quanta Services, Inc.   | USD      | 3,783                      | 896,872                | 0.45               |
| Radian Group, Inc.  | USD      | 7,631                      | 221,436                | 0.11               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 416                        | 407,957                | 0.20               |
| Republic Services, Inc. 'A'   | USD      | 67                         | 12,149                 | 0.01               |
| ROBLOX Corp. 'A'  | USD      | 278                        | 9,652                  | 0.01               |
| Ross Stores, Inc.   | USD      | 223                        | 30,237                 | 0.02               |
| S&P Global, Inc.  | USD      | 849                        | 353,304                | 0.18               |
| Salesforce, Inc.  | USD      | 3,535                      | 848,004                | 0.42               |
| SBA Communications Corp., REIT 'A'  | USD      | 684                        | 125,280                | 0.06               |
| ServiceNow, Inc.  | USD      | 185                        | 135,791                | 0.07               |
| Simon Property Group, Inc., REIT  | USD      | 1,026                      | 145,320                | 0.07               |
| Sprouts Farmers Market, Inc.  | USD      | 3,000                      | 234,178                | 0.12               |
| SS&C Technologies Holdings, Inc.  | USD      | 144                        | 8,420                  | –                  |
| State Street Corp.  | USD      | 4,500                      | 310,707                | 0.16               |
| Steelcase, Inc. 'A'   | USD      | 10,303                     | 124,588                | 0.06               |
| Stryker Corp.   | USD      | 217                        | 68,891                 | 0.03               |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Synchrony Financial   | USD      | 9,295                      | 409,266                | 0.20               |
| Targa Resources Corp.   | USD      | 103                        | 12,376                 | 0.01               |
| Target Corp.  | USD      | 1,018                      | 140,616                | 0.07               |
| Tesla, Inc.   | USD      | 2,277                      | 420,408                | 0.21               |
| Thermo Fisher Scientific, Inc.  | USD      | 3,858                      | 1,990,645              | 0.99               |
| TJX Cos., Inc. (The)  | USD      | 1,809                      | 185,837                | 0.09               |
| TopBuild Corp.  | USD      | 1,856                      | 667,190                | 0.33               |
| Tradeweb Markets, Inc. 'A'  | USD      | 89                         | 8,802                  | –                  |
| Travelers Cos., Inc. (The)  | USD      | 145                        | 27,510                 | 0.01               |
| Tri Pointe Homes, Inc.  | USD      | 3,619                      | 125,783                | 0.06               |
| Twilio, Inc. 'A'  | USD      | 3,739                      | 198,192                | 0.10               |
| Union Pacific Corp.   | USD      | 1,947                      | 411,036                | 0.21               |
| United Rentals, Inc.  | USD      | 221                        | 133,359                | 0.07               |
| United Therapeutics Corp.   | USD      | 1,268                      | 376,880                | 0.19               |
| UnitedHealth Group, Inc.  | USD      | 1,528                      | 726,055                | 0.36               |
| Universal Health Services, Inc. 'B'   | USD      | 40                         | 6,902                  | –                  |
| Veradigm, Inc.  | USD      | 23,941                     | 212,213                | 0.11               |
| Veralto Corp.   | USD      | 173                        | 15,411                 | 0.01               |
| Verisk Analytics, Inc. 'A'  | USD      | 101                        | 25,402                 | 0.01               |
| Verizon Communications, Inc.  | USD      | 18,415                     | 708,593                | 0.35               |
| Vertex Pharmaceuticals, Inc.  | USD      | 424                        | 185,432                | 0.09               |
| Vertiv Holdings Co. 'A'   | USD      | 81                         | 6,543                  | –                  |
| Visa, Inc. 'A'  | USD      | 8,239                      | 2,017,719              | 1.01               |
| Vulcan Materials Co.  | USD      | 41                         | 9,513                  | –                  |
| Walmart, Inc.   | USD      | 587                        | 37,085                 | 0.02               |
| Walt Disney Co. (The)   | USD      | 1,234                      | 114,321                | 0.06               |
| Warner Bros Discovery, Inc.   | USD      | 31,632                     | 219,587                | 0.11               |
| Waste Management, Inc.  | USD      | 105                        | 20,901                 | 0.01               |
| Waters Corp.  | USD      | 1,191                      | 322,401                | 0.16               |
| Western Union Co. (The)   | USD      | 24,332                     | 277,431                | 0.14               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 844                        | 124,464                | 0.06               |
| Williams Cos., Inc. (The)   | USD      | 3,377                      | 133,914                | 0.07               |
| Williams-Sonoma, Inc.   | USD      | 266                        | 70,082                 | 0.04               |
| Workday, Inc. 'A'   | USD      | 607                        | 126,616                | 0.06               |
| Xerox Holdings Corp.  | USD      | 13,130                     | 142,357                | 0.07               |
| Xylem, Inc.   | USD      | 6,204                      | 785,116                | 0.39               |
| Yelp, Inc. 'A'  | USD      | 4,884                      | 168,382                | 0.08               |
| Zebra Technologies Corp. 'A'  | USD      | 1,898                      | 547,095                | 0.27               |
| Zoom Video Communications, Inc. 'A'   | USD      | 4,499                      | 248,468                | 0.12               |
|   |          |                            | 88,933,775             | 44.38              |
| Total Equities  |          |                            | 154,290,744            | 76.98              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 180,318,276            | 89.97              |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| 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>Canada</i>  |          |                            |                        |                    |
| First Quantum Minerals Ltd., 144A 8.625% 01/06/2031  | USD      | 200,000                    | 185,491                | 0.09               |
|  |          |                            | <u>185,491</u>         | <u>0.09</u>        |
| <i>France</i>  |          |                            |                        |                    |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'A' 4.089%<br>18/03/2035   | EUR      | 180,276                    | 180,504                | 0.09               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'B' 4.849%<br>18/03/2035   | EUR      | 100,000                    | 100,762                | 0.05               |
| Societe Generale SA, Reg. S, FRN 9.375% Perpetual  | USD      | 200,000                    | 189,309                | 0.10               |
|  |          |                            | <u>470,575</u>         | <u>0.24</u>        |
| <i>Italy</i>   |          |                            |                        |                    |
| Auto ABS Italian Stella Loans SRL, Reg. S, FRN 'B' 5.872%<br>26/10/2039  | EUR      | 100,000                    | 101,502                | 0.05               |
|  |          |                            | <u>101,502</u>         | <u>0.05</u>        |
| <i>Jersey</i>  |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028  | USD      | 99,000                     | 94,631                 | 0.05               |
|  |          |                            | <u>94,631</u>          | <u>0.05</u>        |
| <i>Luxembourg</i>  |          |                            |                        |                    |
| Nexa Resources SA, Reg. S 6.5% 18/01/2028  | USD      | 200,000                    | 187,894                | 0.09               |
|  |          |                            | <u>187,894</u>         | <u>0.09</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo<br>Financiero Santander, Reg. S, FRN 7.525% 01/10/2028 | USD      | 200,000                    | 194,017                | 0.10               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027  | USD      | 200,000                    | 176,580                | 0.09               |
|  |          |                            | <u>370,597</u>         | <u>0.19</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026  | USD      | 236,600                    | 208,411                | 0.10               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050  | USD      | 250,000                    | 231,105                | 0.12               |
|  |          |                            | <u>439,516</u>         | <u>0.22</u>        |
| <i>Peru</i>  |          |                            |                        |                    |
| Banco de Credito del Peru SA, Reg. S, FRN 3.125% 01/07/2030  | USD      | 160,000                    | 144,064                | 0.07               |
|  |          |                            | <u>144,064</u>         | <u>0.07</u>        |



## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| 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 Kingdom</i>   |          |                            |                        |                    |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031   | USD      | 200,000                    | 190,343                | 0.10               |
|   |          |                            | <u>190,343</u>         | <u>0.10</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 4.875% 15/02/2030   | USD      | 132,000                    | 116,329                | 0.06               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029  | USD      | 100,000                    | 95,481                 | 0.05               |
| CCO Holdings LLC, 144A 4.5% 15/08/2030  | USD      | 151,000                    | 119,139                | 0.06               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 200,000                    | 187,068                | 0.09               |
| Paramount Global 7.875% 30/07/2030  | USD      | 100,000                    | 95,705                 | 0.05               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 290,000                    | 267,203                | 0.13               |
| Sabine Pass Liquefaction LLC 5% 15/03/2027  | USD      | 57,000                     | 52,752                 | 0.02               |
| Sempra, FRN 6.875% 01/10/2054   | USD      | 101,000                    | 93,738                 | 0.05               |
| Sirius XM Radio, Inc., 144A 4.125% 01/07/2030   | USD      | 150,000                    | 119,558                | 0.06               |
| Venture Global LNG, Inc., 144A 9.5% 01/02/2029  | USD      | 116,000                    | 118,536                | 0.06               |
| Warnermedia Holdings, Inc. 3.755% 15/03/2027  | USD      | 208,000                    | 184,088                | 0.09               |
| ZF North America Capital, Inc., Reg. S 6.875% 14/04/2028  | USD      | 150,000                    | 142,740                | 0.07               |
|   |          |                            | <u>1,592,337</u>       | <u>0.79</u>        |
| Total Bonds   |          |                            | <u>3,776,950</u>       | <u>1.89</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>3,776,950</u>       | <u>1.89</u>        |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032  | EUR      | 150,000                    | 147,998                | 0.08               |
|   |          |                            | <u>147,998</u>         | <u>0.08</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Legal & General Group plc, Reg. S, FRN 5.25% 21/03/2047   | USD      | 200,000                    | 180,659                | 0.09               |
| UK Treasury, Reg. S 2.5% 22/07/2065   | GBP      | 31,000                     | 22,904                 | 0.01               |
|   |          |                            | <u>203,563</u>         | <u>0.10</u>        |
| Total Bonds   |          |                            | <u>351,561</u>         | <u>0.18</u>        |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>351,561</u>         | <u>0.18</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

| 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 High Yield Bonds - Class ZH EUR <sup>†</sup>                         | EUR      | –                          | 1                                | –                           |
| Robeco Next Digital Billion - I EUR <sup>†</sup>                            | EUR      | 23,046                     | 1,351,736                        | 0.67                        |
|   |          |                            | <u>1,351,737</u>                 | <u>0.67</u>                 |
| Total Collective Investment Schemes - UCITS                                 |          |                            | <u>1,351,737</u>                 | <u>0.67</u>                 |
| Exchange Traded Funds   |          |                            |                                  |                             |
| <i>Luxembourg</i>   |          |                            |                                  |                             |
| BNP Paribas Easy Energy & Metals Enhanced Roll Fund                         | USD      | 169,939                    | 2,080,875                        | 1.04                        |
|   |          |                            | <u>2,080,875</u>                 | <u>1.04</u>                 |
| Total Exchange Traded Funds   |          |                            | <u>2,080,875</u>                 | <u>1.04</u>                 |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | <u>3,432,612</u>                 | <u>1.71</u>                 |
| <b>Total Investments</b>  |          |                            | <u><b>187,879,399</b></u>        | <u><b>93.75</b></u>         |
| <b>Cash</b>   |          |                            | <u><b>13,010,132</b></u>         | <u><b>6.49</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>(474,868)</b></u>          | <u><b>(0.24)</b></u>        |
| <b>Total net assets</b>   |          |                            | <u><u><b>200,414,663</b></u></u> | <u><u><b>100.00</b></u></u> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

†Related Party Fund.

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

#### 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 5 Year Note, 30/09/2024                                  | 278                    | USD      | 27,630,992                | 151,213                          | 0.08               |
| Canada 10 Year Bond, 18/09/2024                             | (159)                  | CAD      | (13,017,900)              | 27,105                           | 0.01               |
| Euro-Bobl, 06/09/2024                                       | 190                    | EUR      | 22,123,600                | 70,728                           | 0.03               |
| Euro-buxl 30 Year Bond, 06/09/2024                          | 8                      | EUR      | 1,041,920                 | 12,640                           | 0.01               |
| FTSE 100 Index, 20/09/2024                                  | 32                     | GBP      | 3,099,466                 | 9,813                            | –                  |
| Long Gilt, 26/09/2024                                       | 2                      | GBP      | 230,162                   | 1,025                            | –                  |
| S&P 500 Emini Index, 20/09/2024                             | 25                     | USD      | 6,439,818                 | 22,102                           | 0.01               |
| STOXX Europe 600 Health Care Index, 20/09/2024              | 25                     | EUR      | 1,518,250                 | 10,729                           | 0.01               |
| US Ultra Bond, 19/09/2024                                   | 19                     | USD      | 2,208,246                 | 12,118                           | 0.01               |
| XAV Health Care Select Sector Emini Index, 20/09/2024       | 20                     | USD      | 2,779,566                 | 1,120                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>318,593</b>                   | <b>0.16</b>        |
| US 2 Year Note, 30/09/2024                                  | (49)                   | USD      | (9,337,160)               | (1,071)                          | –                  |
| US 10 Year Note, 19/09/2024                                 | (115)                  | USD      | (11,786,360)              | (61,737)                         | (0.03)             |
| US 10 Year Ultra Bond, 19/09/2024                           | 161                    | USD      | 17,017,290                | (73,242)                         | (0.04)             |
| EURO STOXX 50 Index, 20/09/2024                             | (183)                  | EUR      | (9,014,580)               | (55,815)                         | (0.03)             |
| Euro-Bund, 06/09/2024                                       | (85)                   | EUR      | (11,187,700)              | (15,528)                         | (0.01)             |
| Euro-Schatz, 06/09/2024                                     | (39)                   | EUR      | (4,122,300)               | (17,473)                         | (0.01)             |
| Japan 10 Year Bond, 12/09/2024                              | (16)                   | JPY      | (13,258,338)              | (7,425)                          | –                  |
| MSCI Emerging Markets Index, 20/09/2024                     | (103)                  | USD      | (5,229,046)               | (10,043)                         | –                  |
| Russell 2000 Emini Index, 20/09/2024                        | (44)                   | USD      | (4,238,862)               | (56,028)                         | (0.03)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(298,362)</b>                 | <b>(0.15)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>20,231</b>                    | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD   | 1,366,140        | EUR           | 836,678     | 02/07/2024    | BNP Paribas  | 14,619                     | 0.01            |
| AUD   | 1,366,140        | EUR           | 846,047     | 02/08/2024    | UBS          | 4,699                      | –               |
| CAD   | 3,034,280        | EUR           | 2,050,265   | 02/07/2024    | Rabobank     | 18,756                     | 0.01            |
| CAD   | 3,034,280        | EUR           | 2,066,417   | 02/08/2024    | J.P. Morgan  | 1,004                      | –               |
| EUR   | 583,654          | CHF           | 560,457     | 02/08/2024    | HSBC         | 341                        | –               |
| EUR   | 116,940          | DKK           | 871,940     | 02/07/2024    | BNP Paribas  | 18                         | –               |
| EUR   | 5,772,674        | GBP           | 4,891,445   | 02/08/2024    | Rabobank     | 10,934                     | 0.01            |
| EUR   | 369,727          | HKD           | 3,090,340   | 02/08/2024    | UBS          | 594                        | –               |
| EUR   | 13,042           | JPY           | 2,217,793   | 02/07/2024    | HSBC         | 178                        | –               |
| EUR   | 1,790,326        | JPY           | 303,205,628 | 02/07/2024    | Rabobank     | 31,610                     | 0.02            |
| EUR   | 1,778,557        | JPY           | 305,423,421 | 02/08/2024    | Rabobank     | 998                        | –               |
| EUR   | 75,473           | USD           | 80,860      | 02/07/2024    | BNP Paribas  | 27                         | –               |
| EUR   | 97,356           | USD           | 104,169     | 02/07/2024    | UNPUBLISHED  | 160                        | –               |
| EUR   | 49,854           | USD           | 53,510      | 02/08/2024    | J.P. Morgan  | 2                          | –               |
| EUR   | 23,214,234       | USD           | 24,868,302  | 02/08/2024    | Rabobank     | 45,734                     | 0.02            |
| EUR   | 90,130           | USD           | 96,740      | 02/08/2024    | UNPUBLISHED  | 3                          | –               |
| GBP   | 8,455            | EUR           | 9,922       | 02/07/2024    | HSBC         | 51                         | –               |
| SEK   | 2,884,850        | EUR           | 251,651     | 02/07/2024    | J.P. Morgan  | 2,519                      | –               |
| SEK   | 2,884,850        | EUR           | 253,281     | 02/08/2024    | HSBC         | 908                        | –               |
| SGD   | 149,400          | EUR           | 102,125     | 02/07/2024    | HSBC         | 733                        | –               |
| USD   | 272,600          | EUR           | 249,938     | 02/07/2024    | BNP Paribas  | 4,413                      | –               |
| USD   | 586,829          | EUR           | 542,362     | 02/07/2024    | HSBC         | 5,180                      | –               |
| USD   | 110,890          | EUR           | 102,936     | 02/07/2024    | J.P. Morgan  | 530                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>144,011</b>             | <b>0.07</b>     |
| CHF   | 2,371,700        | EUR           | 2,490,042   | 02/07/2024    | HSBC         | (27,408)                   | (0.02)          |
| EUR   | 177,632          | AUD           | 290,040     | 02/07/2024    | BNP Paribas  | (3,104)                    | –               |
| EUR   | 179,621          | AUD           | 290,040     | 02/08/2024    | UBS          | (998)                      | –               |
| EUR   | 365,194          | CAD           | 540,468     | 02/07/2024    | Rabobank     | (3,341)                    | –               |
| EUR   | 368,071          | CAD           | 540,468     | 02/08/2024    | J.P. Morgan  | (179)                      | –               |
| EUR   | 2,999,707        | CHF           | 2,932,157   | 02/07/2024    | BNP Paribas  | (44,873)                   | (0.02)          |
| EUR   | 116,946          | DKK           | 871,940     | 02/08/2024    | HSBC         | (14)                       | –               |
| EUR   | 10,630           | GBP           | 9,081       | 02/07/2024    | HSBC         | (80)                       | –               |
| EUR   | 5,994,676        | GBP           | 5,108,233   | 02/07/2024    | Rabobank     | (30,346)                   | (0.02)          |
| EUR   | 365,072          | HKD           | 3,090,340   | 02/07/2024    | Citibank     | (4,251)                    | –               |
| EUR   | 2,052,700        | USD           | 2,228,443   | 02/07/2024    | BNP Paribas  | (26,556)                   | (0.01)          |
| EUR   | 354,599          | USD           | 385,091     | 02/07/2024    | HSBC         | (4,712)                    | –               |
| EUR   | 22,538,788       | USD           | 24,425,988  | 02/07/2024    | J.P. Morgan  | (251,964)                  | (0.13)          |
| GBP   | 217,414          | EUR           | 257,214     | 02/07/2024    | Barclays     | (781)                      | –               |
| JPY   | 531,847,391      | EUR           | 3,140,377   | 02/07/2024    | Rabobank     | (55,446)                   | (0.03)          |
| JPY   | 531,847,391      | EUR           | 3,097,081   | 02/08/2024    | Rabobank     | (1,738)                    | –               |
| SGD   | 149,400          | EUR           | 102,884     | 02/08/2024    | UBS          | (24)                       | –               |
| USD   | 1,385,930        | EUR           | 1,297,054   | 02/07/2024    | J.P. Morgan  | (3,907)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(459,722)</b>           | <b>(0.23)</b>   |

### Robeco Sustainable Dynamic Allocation

## Schedule of Investments (continued)

As at 30 June 2024

### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities |                  |               |             |               |              | <u>(315,711)</u>           | <u>(0.16)</u>   |

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

#### Option

| Quantity                              | Security Description                      | Currency | Counterparty | Market Value EUR | % of Net Assets |
|---------------------------------------|---|----------|--------------|------------------|-----------------|
| 71                                    | S&P 500 Index, Put, 4,750.000, 15/11/2024 | USD      | -            | 192,778          | 0.10            |
| Total Market Value on Option - Assets |   |          |              | <u>192,778</u>   | <u>0.10</u>     |

#### Option

| Quantity                                   | Security Description                      | Currency | Counterparty | Market Value EUR | % of Net Assets |
|--|---|----------|--------------|------------------|-----------------|
| (145)                                      | S&P 500 Index, Put, 4,275.000, 15/11/2024 | USD      | -            | (194,821)        | (0.10)          |
| Total Market Value on Option - Liabilities |   |          |              | <u>(194,821)</u> | <u>(0.10)</u>   |

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount   | Currency | Counterparty | Reference Entity         | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|--|----------|--------------|--------------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 3,680,000  | USD      | Citigroup    | CDX.NA.IG.42-V1          | Sell     | 1.00%                         | 20/06/2029    | 70,735           | 0.04            |
| 2,230,000  | EUR      | Citigroup    | ITRAXX.EUROPE.MAIN.41-V1 | Sell     | 1.00%                         | 20/06/2029    | 39,665           | 0.02            |
| Total Market Value on Credit Default Swap Contracts - Assets |          |              |                          |          |                               |               | <u>110,400</u>   | <u>0.06</u>     |

## Schedule of Investments (continued)

### Robeco Sustainable Dynamic Allocation

As at 30 June 2024

#### Credit Default Swap Contracts (continued)

| Nominal  |          |              |                             |          |         |            | Market           |               |
|--|----------|--------------|-----------------------------|----------|---------|------------|------------------|---------------|
| Amount   | Currency | Counterparty | Reference Entity            | Buy/Sell |         | Maturity   | Value            | % of Net      |
|  |          |              |                             |          |         | Date       | EUR              | Assets        |
| 5,410,000  | USD      | Citigroup    | CDX.NA.HY.42-V1             | Buy      | (5.00)% | 20/06/2029 | (317,172)        | (0.16)        |
|  |          |              | ITRAXX.EUROPE.CROSSOVER.41- |          |         |            |                  |               |
| 3,130,000  | EUR      | Citigroup    | V1                          | Buy      | (5.00)% | 20/06/2029 | (231,768)        | (0.12)        |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                             |          |         |            | <b>(548,940)</b> | <b>(0.28)</b> |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                             |          |         |            | <b>(438,540)</b> | <b>(0.22)</b> |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<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>  |          |                            |                        |                    |
| APA Infrastructure Ltd., Reg. S, FRN 7.125% 09/11/2083  | EUR      | 100,000                    | 107,276                | 0.08               |
| Australia Government Bond, Reg. S 3.25% 21/04/2025  | AUD      | 100,000                    | 61,743                 | 0.05               |
| Australia Government Bond, Reg. S 4.25% 21/04/2026  | AUD      | 108,000                    | 67,392                 | 0.05               |
| Australia Government Bond, Reg. S 2.75% 21/11/2027  | AUD      | 242,000                    | 144,548                | 0.11               |
| Australia Government Bond, Reg. S 2.25% 21/05/2028  | AUD      | 37,000                     | 21,568                 | 0.01               |
| Australia Government Bond, Reg. S 2.5% 21/05/2030   | AUD      | 46,000                     | 26,258                 | 0.02               |
| Australia Government Bond, Reg. S 4.5% 21/04/2033   | AUD      | 161,000                    | 101,918                | 0.08               |
|   |          |                            | <u>530,703</u>         | <u>0.40</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 0.9% 20/02/2032   | EUR      | 305,000                    | 262,563                | 0.20               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 200,000                    | 166,764                | 0.13               |
| Suzano Austria GmbH 5% 15/01/2030   | USD      | 200,000                    | 176,422                | 0.13               |
|   |          |                            | <u>605,749</u>         | <u>0.46</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S, FRN 5.375% 29/11/2027   | EUR      | 100,000                    | 102,849                | 0.08               |
| Belgium Government Bond, Reg. S, 144A 3% 22/06/2033   | EUR      | 344,000                    | 343,152                | 0.26               |
| Belgium Government Bond, Reg. S, 144A 1.9% 22/06/2038   | EUR      | 6,000                      | 5,057                  | –                  |
| Belgium Government Bond, Reg. S, 144A 2.75% 22/04/2039  | EUR      | 154,000                    | 143,276                | 0.11               |
| Belgium Government Bond, Reg. S, 144A 0.4% 22/06/2040   | EUR      | 74,000                     | 46,957                 | 0.04               |
| Belgium Government Bond, Reg. S, 144A 3.3% 22/06/2054   | EUR      | 18,000                     | 16,946                 | 0.01               |
| Belgium Government Bond, Reg. S, 144A 2.25% 22/06/2057  | EUR      | 44,000                     | 32,829                 | 0.02               |
| Belgium Government Bond, Reg. S, 144A 0.65% 22/06/2071  | EUR      | 12,000                     | 4,860                  | –                  |
|   |          |                            | <u>695,926</u>         | <u>0.52</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 3.25% 30/09/2026   | USD      | 340,000                    | 301,178                | 0.23               |
|   |          |                            | <u>301,178</u>         | <u>0.23</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canada Government Bond 3% 01/11/2024  | CAD      | 182,000                    | 123,411                | 0.09               |
| Canada Government Bond 1.5% 01/04/2025  | CAD      | 109,000                    | 72,707                 | 0.06               |
| Canada Government Bond 3% 01/10/2025  | CAD      | 213,000                    | 143,097                | 0.11               |
| Canada Government Bond 1% 01/06/2027  | CAD      | 207,000                    | 131,173                | 0.10               |
| Canada Government Bond 1.25% 01/06/2030   | CAD      | 88,000                     | 53,043                 | 0.04               |
| Canada Government Bond 0.5% 01/12/2030  | CAD      | 103,000                    | 58,454                 | 0.04               |
| Canada Government Bond 1.5% 01/06/2031  | CAD      | 199,000                    | 119,403                | 0.09               |
| Canada Government Bond 2.75% 01/12/2048   | CAD      | 2,000                      | 1,216                  | –                  |
| Canada Government Bond 2% 01/12/2051  | CAD      | 1,000                      | 512                    | –                  |
| Canada Government Bond 1.75% 01/12/2053   | CAD      | 40,000                     | 19,008                 | 0.01               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Canada (continued)</i>   |          |                            |                        |                    |
| Royal Bank of Canada, Reg. S 0.125% 26/04/2027  | EUR      | 167,000                    | 153,094                | 0.12               |
|   |          |                            | <u>875,118</u>         | <u>0.66</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Republic of Colombia 6% 28/04/2028  | COP      | 975,000,000                | 191,919                | 0.14               |
|   |          |                            | <u>191,919</u>         | <u>0.14</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Ceska sporitelna A/S, Reg. S, FRN 5.943% 29/06/2027   | EUR      | 100,000                    | 102,872                | 0.08               |
| Ceska sporitelna A/S, Reg. S, FRN 4.824% 15/01/2030   | EUR      | 100,000                    | 101,485                | 0.07               |
| EP Infrastructure A/S, Reg. S 1.698% 30/07/2026   | EUR      | 111,000                    | 102,294                | 0.08               |
| Raiffeisenbank A/S, Reg. S, FRN 1% 09/06/2028   | EUR      | 100,000                    | 89,947                 | 0.07               |
|   |          |                            | <u>396,598</u>         | <u>0.30</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Denmark Government Bond 0.5% 15/11/2027   | DKK      | 4,434,000                  | 556,281                | 0.42               |
| Denmark Government Bond 0.5% 15/11/2029   | DKK      | 4,572,000                  | 554,675                | 0.42               |
| Denmark Government Bond 0% 15/11/2031   | DKK      | 261,000                    | 29,405                 | 0.02               |
| Denmark Government Bond 4.5% 15/11/2039   | DKK      | 377,000                    | 61,789                 | 0.05               |
| Nykredit Realkredit A/S 0.75% 20/01/2027  | EUR      | 100,000                    | 93,098                 | 0.07               |
| Orsted A/S, Reg. S, FRN 5.25% 08/12/3022  | EUR      | 100,000                    | 101,358                | 0.07               |
|   |          |                            | <u>1,396,606</u>       | <u>1.05</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 7.25% Perpetual   | EUR      | 100,000                    | 108,416                | 0.08               |
| AXA SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 100,000                    | 98,313                 | 0.07               |
| Banque Federative du Credit Mutuel SA, Reg. S, FRN 3.875%<br>16/06/2032                                   | EUR      | 100,000                    | 98,610                 | 0.07               |
| BNP Paribas SA, Reg. S 4.095% 13/02/2034  | EUR      | 100,000                    | 100,640                | 0.08               |
| BNP Paribas SA, Reg. S, FRN 2.75% 25/07/2028  | EUR      | 100,000                    | 96,884                 | 0.07               |
| BPCE SFH SA, Reg. S 3.125% 20/07/2027   | EUR      | 100,000                    | 99,756                 | 0.08               |
| Caisse Francaise de Financement Local, Reg. S 1.45% 16/01/2034  | EUR      | 200,000                    | 170,288                | 0.13               |
| Cie de Financement Foncier SA, Reg. S 3.125% 18/05/2027   | EUR      | 100,000                    | 99,660                 | 0.07               |
| CNP Assurances SACA, Reg. S, FRN 4.25% 05/06/2045   | EUR      | 200,000                    | 198,697                | 0.15               |
| CNP Assurances SACA, Reg. S, FRN 2% 27/07/2050  | EUR      | 100,000                    | 86,460                 | 0.06               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 200,000                    | 200,593                | 0.15               |
| Credit Agricole Home Loan SFH SA, Reg. S 0.75% 05/05/2027   | EUR      | 100,000                    | 93,308                 | 0.07               |
| Credit Agricole SA, Reg. S, FRN 7.5% Perpetual  | GBP      | 100,000                    | 116,767                | 0.09               |
| Credit Mutuel Home Loan SFH SA, Reg. S 0.625% 04/03/2027  | EUR      | 100,000                    | 93,340                 | 0.07               |
| Credit Mutuel Home Loan SFH SA, Reg. S 3.125% 22/02/2033  | EUR      | 200,000                    | 198,262                | 0.15               |
| Crown European Holdings SA, Reg. S 4.75% 15/03/2029   | EUR      | 120,000                    | 121,373                | 0.09               |



## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 5.875% Perpetual  | GBP      | 100,000                    | 111,560                | 0.08               |
| Engie SA, Reg. S, FRN 4.75% Perpetual   | EUR      | 100,000                    | 99,504                 | 0.07               |
| Forvia SE, Reg. S 2.375% 15/06/2027   | EUR      | 240,000                    | 225,078                | 0.17               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/11/2024   | EUR      | 168,000                    | 166,781                | 0.13               |
| France Government Bond OAT, Reg. S, 144A 0% 25/02/2025  | EUR      | 222,000                    | 217,077                | 0.16               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2026  | EUR      | 149,000                    | 141,906                | 0.11               |
| France Government Bond OAT, Reg. S, 144A 1% 25/05/2027  | EUR      | 1,000                      | 944                    | –                  |
| France Government Bond OAT, Reg. S, 144A 5.5% 25/04/2029  | EUR      | 132,000                    | 146,181                | 0.11               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2030  | EUR      | 132,000                    | 108,916                | 0.08               |
| France Government Bond OAT, Reg. S, 144A 0% 25/11/2031  | EUR      | 229,000                    | 182,781                | 0.14               |
| France Government Bond OAT, Reg. S, 144A 0% 25/05/2032  | EUR      | 745,000                    | 584,459                | 0.44               |
| France Government Bond OAT, Reg. S, 144A 2% 25/11/2032  | EUR      | 154,000                    | 140,951                | 0.11               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036   | EUR      | 890,000                    | 707,128                | 0.53               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039   | EUR      | 31,000                     | 24,854                 | 0.02               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2040  | EUR      | 74,000                     | 47,120                 | 0.04               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044  | EUR      | 278,000                    | 157,541                | 0.12               |
| France Government Bond OAT, Reg. S, 144A 1.5% 25/05/2050  | EUR      | 101,000                    | 65,011                 | 0.05               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2052   | EUR      | 48,000                     | 24,015                 | 0.02               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2053   | EUR      | 2,000                      | 976                    | –                  |
| France Government Bond OAT, Reg. S, 144A 3% 25/05/2054  | EUR      | 52,000                     | 45,271                 | 0.03               |
| France Government Bond OAT, Reg. S, 144A 4% 25/04/2060  | EUR      | 123,000                    | 130,443                | 0.10               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/05/2066   | EUR      | 22,000                     | 13,528                 | 0.01               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2072  | EUR      | 38,000                     | 13,306                 | 0.01               |
| France Government Bond OAT, Reg. S 0.75% 25/02/2028   | EUR      | 298,000                    | 274,917                | 0.21               |
| France Government Bond OAT, Reg. S 1.25% 25/05/2038   | EUR      | 28,000                     | 21,206                 | 0.02               |
| RCI Banque SA, Reg. S, FRN 5.5% 09/10/2034  | EUR      | 100,000                    | 99,886                 | 0.08               |
| Societe Generale SFH SA, Reg. S 3.125% 24/02/2032   | EUR      | 200,000                    | 198,930                | 0.15               |
| Valeo SE, Reg. S 4.5% 11/04/2030  | EUR      | 100,000                    | 98,010                 | 0.07               |
|   |          |                            | 6,029,647              | 4.54               |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.5% Perpetual  | USD      | 200,000                    | 173,645                | 0.13               |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 261,000                    | 258,427                | 0.19               |
| Bundesobligation, Reg. S 0% 09/10/2026  | EUR      | 62,000                     | 58,355                 | 0.04               |
| Bundesobligation, Reg. S 0% 16/04/2027  | EUR      | 122,000                    | 113,588                | 0.09               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2026  | EUR      | 62,000                     | 58,579                 | 0.04               |
| Bundesrepublik Deutschland, Reg. S 0.25% 15/02/2027   | EUR      | 177,000                    | 166,603                | 0.13               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2028  | EUR      | 105,000                    | 97,849                 | 0.07               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2030  | EUR      | 55,000                     | 48,133                 | 0.04               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2032  | EUR      | 108,000                    | 90,157                 | 0.07               |
| Bundesrepublik Deutschland, Reg. S 1% 15/05/2038  | EUR      | 241,000                    | 195,275                | 0.15               |
| Bundesrepublik Deutschland, Reg. S 1.25% 15/08/2048   | EUR      | 61,000                     | 45,678                 | 0.03               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 64,000                     | 32,401                 | 0.02               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2052  | EUR      | 123,000                    | 59,288                 | 0.05               |
| Bundesrepublik Deutschland, Reg. S 2.5% 15/08/2054  | EUR      | 65,000                     | 62,553                 | 0.05               |
| Commerzbank AG, Reg. S, FRN 4% 05/12/2030   | EUR      | 200,000                    | 198,122                | 0.15               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 200,000                    | 198,043                | 0.15               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 100,000                    | 101,288                | 0.08               |
| Deutsche Bank AG, Reg. S, FRN 4.5% Perpetual  | EUR      | 200,000                    | 178,611                | 0.13               |
| Fresenius SE & Co. KGaA, Reg. S 5% 28/11/2029   | EUR      | 200,000                    | 210,546                | 0.16               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 31/03/2027   | EUR      | 264,000                    | 243,635                | 0.18               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/09/2031   | EUR      | 200,000                    | 163,236                | 0.12               |
| Schaeffler AG, Reg. S 4.5% 28/03/2030   | EUR      | 100,000                    | 98,790                 | 0.07               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 200,000                    | 193,467                | 0.15               |
|   |          |                            | <u>3,046,269</u>       | <u>2.29</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Bank SA, Reg. S, FRN 6.875% 27/06/2029  | EUR      | 192,000                    | 207,344                | 0.16               |
| Eurobank Ergasias Services and Holdings SA, Reg. S, FRN 6.25% 25/04/2034                                  | EUR      | 100,000                    | 101,939                | 0.08               |
| Greece Government Bond, Reg. S, 144A 4.125% 15/06/2054  | EUR      | 127,000                    | 122,585                | 0.09               |
| National Bank of Greece SA, Reg. S, FRN 8% 03/01/2034   | EUR      | 130,000                    | 143,311                | 0.11               |
| National Bank of Greece SA, Reg. S, FRN 5.875% 28/06/2035   | EUR      | 100,000                    | 100,900                | 0.07               |
|   |          |                            | <u>676,079</u>         | <u>0.51</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 7.35% 04/03/2026  | EUR      | 100,000                    | 101,357                | 0.08               |
|   |          |                            | <u>101,357</u>         | <u>0.08</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039  | USD      | 207,000                    | 155,721                | 0.12               |
|   |          |                            | <u>155,721</u>         | <u>0.12</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Indonesia Treasury 10.5% 15/08/2030   | IDR      | 2,083,000,000              | 138,867                | 0.10               |
| Indonesia Treasury 6.625% 15/05/2033  | IDR      | 2,989,000,000              | 165,630                | 0.13               |
| Indonesia Treasury 7.125% 15/06/2038  | IDR      | 4,848,000,000              | 277,488                | 0.21               |
| Indonesia Treasury 8.375% 15/04/2039  | IDR      | 1,191,000,000              | 75,667                 | 0.06               |
|   |          |                            | <u>657,652</u>         | <u>0.50</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 100,000                    | 96,907                 | 0.07               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 4.625% 20/05/2035  | EUR      | 100,000                    | 99,203                 | 0.07               |
| Bank of Ireland Group plc, Reg. S, FRN 7.594% 06/12/2032  | GBP      | 100,000                    | 121,765                | 0.09               |
| Permanent TSB Group Holdings plc, Reg. S, FRN 6.625% 30/06/2029   | EUR      | 192,000                    | 206,595                | 0.16               |
|   |          |                            | <u>524,470</u>         | <u>0.39</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028   | EUR      | 350,000                    | 322,083                | 0.24               |
| Banco BPM SpA, Reg. S 4.625% 29/11/2027   | EUR      | 161,000                    | 164,840                | 0.12               |
| Enel SpA, Reg. S, FRN 3.5% Perpetual  | EUR      | 100,000                    | 98,941                 | 0.07               |
| Enel SpA, Reg. S, FRN 6.375% Perpetual  | EUR      | 100,000                    | 105,204                | 0.08               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 290,000                    | 315,506                | 0.24               |
| Italy Buoni Poliennali del Tesoro, Reg. S, 144A 3.5% 01/03/2030   | EUR      | 306,000                    | 304,890                | 0.23               |
| Italy Buoni Poliennali del Tesoro, Reg. S 0.45% 15/02/2029  | EUR      | 4,000                      | 3,487                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.35% 01/03/2035  | EUR      | 116,000                    | 108,819                | 0.08               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4% 30/04/2035   | EUR      | 277,000                    | 275,825                | 0.21               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.25% 01/09/2036  | EUR      | 44,000                     | 36,142                 | 0.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.95% 01/03/2037  | EUR      | 55,000                     | 37,749                 | 0.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.95% 01/09/2038  | EUR      | 18,000                     | 15,493                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.8% 01/03/2041   | EUR      | 59,000                     | 41,318                 | 0.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.45% 01/09/2043  | EUR      | 36,000                     | 35,910                 | 0.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.45% 01/09/2050  | EUR      | 10,000                     | 6,954                  | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.7% 01/09/2051   | EUR      | 43,000                     | 25,103                 | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.15% 01/09/2052  | EUR      | 94,000                     | 59,865                 | 0.05               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 3.5% 15/01/2026   | EUR      | 18,000                     | 18,005                 | 0.01               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 01/04/2026   | EUR      | 153,000                    | 144,225                | 0.11               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.6% 01/06/2026   | EUR      | 4,000                      | 3,869                  | –                  |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.85% 15/01/2027  | EUR      | 341,000                    | 320,383                | 0.24               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 15/09/2027  | EUR      | 93,000                     | 86,206                 | 0.06               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.25% 15/03/2028  | EUR      | 317,000                    | 282,440                | 0.21               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 4.1% 01/02/2029   | EUR      | 257,000                    | 263,424                | 0.20               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 01/08/2030  | EUR      | 72,000                     | 61,480                 | 0.05               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.9% 01/04/2031   | EUR      | 207,000                    | 172,695                | 0.13               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.5% 01/12/2032   | EUR      | 194,000                    | 175,428                | 0.13               |
|   |          |                            | <u>3,486,284</u>       | <u>2.62</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Five Year Bond 0.005% 20/06/2026   | JPY      | 2,000,000                  | 11,528                 | 0.01               |
| Japan Government Five Year Bond 0.005% 20/09/2026   | JPY      | 20,000,000                 | 115,163                | 0.09               |
| Japan Government Five Year Bond 0.005% 20/12/2026   | JPY      | 45,000,000                 | 258,812                | 0.19               |
| Japan Government Five Year Bond 0.005% 20/06/2027   | JPY      | 71,000,000                 | 407,245                | 0.31               |
| Japan Government Forty Year Bond 1.7% 20/03/2054  | JPY      | 15,000,000                 | 78,312                 | 0.06               |
| Japan Government Forty Year Bond 1.4% 20/03/2055  | JPY      | 10,000,000                 | 48,067                 | 0.04               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Japan Government Forty Year Bond 0.5% 20/03/2060  | JPY      | 1,000,000                  | 3,334                  | –                  |
| Japan Government Forty Year Bond 1.3% 20/03/2063  | JPY      | 10,000,000                 | 43,036                 | 0.03               |
| Japan Government Ten Year Bond 0.1% 20/03/2027  | JPY      | 29,000,000                 | 167,021                | 0.13               |
| Japan Government Ten Year Bond 0.1% 20/12/2027  | JPY      | 17,000,000                 | 97,502                 | 0.07               |
| Japan Government Ten Year Bond 0.1% 20/06/2029  | JPY      | 26,000,000                 | 147,259                | 0.11               |
| Japan Government Ten Year Bond 0.2% 20/06/2032  | JPY      | 82,000,000                 | 452,054                | 0.34               |
| Japan Government Ten Year Bond 0.5% 20/03/2033  | JPY      | 13,000,000                 | 72,749                 | 0.05               |
| Japan Government Thirty Year Bond 1.7% 20/06/2033   | JPY      | 28,000,000                 | 172,905                | 0.13               |
| Japan Government Thirty Year Bond 1.7% 20/06/2044   | JPY      | 17,000,000                 | 96,162                 | 0.07               |
| Japan Government Thirty Year Bond 0.4% 20/09/2049   | JPY      | 1,000,000                  | 3,924                  | –                  |
| Japan Government Thirty Year Bond 0.7% 20/06/2051   | JPY      | 60,000,000                 | 247,986                | 0.19               |
| Japan Government Thirty Year Bond 0.7% 20/09/2051   | JPY      | 86,000,000                 | 354,055                | 0.27               |
| Japan Government Thirty Year Bond 0.7% 20/12/2051   | JPY      | 1,000,000                  | 4,097                  | –                  |
| Japan Government Thirty Year Bond 1.6% 20/12/2053   | JPY      | 1,000,000                  | 5,107                  | –                  |
| Japan Government Twenty Year Bond 1.7% 20/12/2032   | JPY      | 27,000,000                 | 166,901                | 0.12               |
| Japan Government Twenty Year Bond 1.5% 20/06/2034   | JPY      | 7,000,000                  | 42,259                 | 0.03               |
| Japan Government Twenty Year Bond 1.4% 20/09/2034   | JPY      | 48,000,000                 | 286,562                | 0.22               |
| Japan Government Twenty Year Bond 0.5% 20/06/2038   | JPY      | 7,000,000                  | 35,764                 | 0.03               |
| Japan Government Twenty Year Bond 0.7% 20/09/2038   | JPY      | 9,000,000                  | 47,082                 | 0.03               |
| Japan Government Twenty Year Bond 0.4% 20/03/2039   | JPY      | 2,000,000                  | 9,910                  | 0.01               |
| Japan Government Twenty Year Bond 0.4% 20/09/2040   | JPY      | 82,000,000                 | 392,859                | 0.30               |
| Japan Government Twenty Year Bond 1.1% 20/06/2043   | JPY      | 12,000,000                 | 61,883                 | 0.05               |
|   |          |                            | <u>3,829,538</u>       | <u>2.88</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Blackstone Property Partners Europe Holdings Sarl, Reg. S 3.625%<br>29/10/2029                            | EUR      | 112,000                    | 106,843                | 0.08               |
| Czech Gas Networks Investments Sarl, Reg. S 0.875% 31/03/2031   | EUR      | 135,000                    | 109,592                | 0.08               |
| Dana Financing Luxembourg Sarl, Reg. S 8.5% 15/07/2031  | EUR      | 141,000                    | 153,026                | 0.11               |
| Eurofins Scientific SE, Reg. S 4.75% 06/09/2030   | EUR      | 100,000                    | 100,026                | 0.08               |
| Logicor Financing Sarl, Reg. S 4.625% 25/07/2028  | EUR      | 100,000                    | 100,575                | 0.08               |
|   |          |                            | <u>570,062</u>         | <u>0.43</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 240,000                    | 221,582                | 0.17               |
|   |          |                            | <u>221,582</u>         | <u>0.17</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Mexican Bonos 7% 03/09/2026   | MXN      | 6,330,000                  | 301,021                | 0.23               |
| Mexican Bonos 7.5% 03/06/2027   | MXN      | 11,633,000                 | 552,731                | 0.42               |
| Mexican Bonos 8.5% 01/03/2029   | MXN      | 3,487,000                  | 167,435                | 0.13               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>   |          |                            |                        |                    |
| Mexican Bonos 7.5% 26/05/2033   | MXN      | 1,580,000                  | 69,281                 | 0.05               |
| Mexican Bonos 7.75% 13/11/2042  | MXN      | 1,744,000                  | 71,856                 | 0.05               |
| Mexico Government Bond 3.25% 16/04/2030   | USD      | 216,000                    | 177,103                | 0.13               |
|   |          |                            | <u>1,339,427</u>       | <u>1.01</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 4.25% 21/02/2030   | EUR      | 100,000                    | 102,438                | 0.08               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 200,000                    | 194,769                | 0.15               |
| Achmea BV, Reg. S, FRN 4.625% Perpetual   | EUR      | 200,000                    | 180,320                | 0.14               |
| ASR Nederland NV, Reg. S, FRN 7% 07/12/2043   | EUR      | 100,000                    | 112,825                | 0.08               |
| BNG Bank NV, Reg. S 0.25% 12/01/2032  | EUR      | 100,000                    | 81,347                 | 0.06               |
| Enexis Holding NV, Reg. S 0.375% 14/04/2033   | EUR      | 150,000                    | 116,152                | 0.09               |
| GSK Capital BV, Reg. S 3.125% 28/11/2032  | EUR      | 100,000                    | 96,799                 | 0.07               |
| GTCR W Dutch Finance Sub BV, Reg. S 8.5% 15/01/2031   | GBP      | 100,000                    | 126,478                | 0.10               |
| IHS Netherlands Holdco BV, Reg. S 8% 18/09/2027   | USD      | 240,000                    | 217,425                | 0.16               |
| ING Bank NV, Reg. S 0.5% 17/02/2027   | EUR      | 100,000                    | 93,184                 | 0.07               |
| ING Groep NV, Reg. S, FRN 4.125% 24/08/2033   | EUR      | 100,000                    | 99,204                 | 0.07               |
| ING Groep NV, Reg. S, FRN 4.375% 15/08/2034   | EUR      | 100,000                    | 99,575                 | 0.08               |
| Koninklijke KPN NV, Reg. S, FRN 4.875% 31/12/2164   | EUR      | 100,000                    | 101,052                | 0.08               |
| Nationale-Nederlanden Bank NV (The), Reg. S 3.25% 28/05/2027  | EUR      | 100,000                    | 100,005                | 0.08               |
| Nederlandse Waterschapsbank NV, Reg. S 0.125% 28/05/2027  | EUR      | 437,000                    | 401,725                | 0.30               |
| Nederlandse Waterschapsbank NV, Reg. S 1% 01/03/2028  | EUR      | 126,000                    | 117,068                | 0.09               |
| Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2027  | EUR      | 47,000                     | 44,342                 | 0.03               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/07/2032   | EUR      | 35,000                     | 29,388                 | 0.02               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2038   | EUR      | 66,000                     | 44,601                 | 0.03               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 137,000                    | 96,082                 | 0.07               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2052   | EUR      | 8,000                      | 3,725                  | –                  |
| NIBC Bank NV, Reg. S 6% 16/11/2028  | EUR      | 100,000                    | 106,818                | 0.08               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 180,000                    | 179,601                | 0.14               |
| Sartorius Finance BV, Reg. S 4.375% 14/09/2029  | EUR      | 100,000                    | 102,401                | 0.08               |
| Telefonica Europe BV, Reg. S, FRN 7.125% Perpetual  | EUR      | 200,000                    | 217,000                | 0.16               |
| Volkswagen International Finance NV, Reg. S 3.25% 18/11/2030  | EUR      | 100,000                    | 97,050                 | 0.07               |
| Wolters Kluwer NV, Reg. S 3.75% 03/04/2031  | EUR      | 100,000                    | 101,291                | 0.08               |
|   |          |                            | <u>3,262,665</u>       | <u>2.46</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| New Zealand Government Bond 2.75% 15/05/2051  | NZD      | 180,000                    | 68,703                 | 0.05               |
| New Zealand Government Bond, Reg. S 4.5% 15/04/2027   | NZD      | 190,000                    | 107,509                | 0.08               |
|   |          |                            | <u>176,212</u>         | <u>0.13</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Poland</i>   |          |                            |                        |                    |
| mBank SA, Reg. S, FRN 8.375% 11/09/2027   | EUR      | 100,000                    | 105,933                | 0.08               |
| Poland Government Bond 5.75% 16/11/2032   | USD      | 230,000                    | 222,300                | 0.17               |
|   |          |                            | <u>328,233</u>         | <u>0.25</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.75% 29/05/2054   | EUR      | 100,000                    | 99,368                 | 0.08               |
| Fidelidade - Co. de Seguros SA, Reg. S, FRN 4.25% 04/09/2031  | EUR      | 100,000                    | 96,658                 | 0.07               |
|   |          |                            | <u>196,026</u>         | <u>0.15</u>        |
| <i>Romania</i>  |          |                            |                        |                    |
| Banca Transilvania SA, Reg. S, FRN 7.25% 07/12/2028   | EUR      | 100,000                    | 103,985                | 0.08               |
| Romania Government Bond, Reg. S 5.875% 30/01/2029   | USD      | 176,000                    | 163,140                | 0.12               |
|   |          |                            | <u>267,125</u>         | <u>0.20</u>        |
| <i>Slovakia</i>   |          |                            |                        |                    |
| Slovakia Government Bond, Reg. S 3.75% 06/03/2034   | EUR      | 120,000                    | 120,551                | 0.09               |
| Slovenska Sporitelna A/S, Reg. S, FRN 5.375% 04/10/2028   | EUR      | 100,000                    | 102,543                | 0.08               |
|   |          |                            | <u>223,094</u>         | <u>0.17</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 2.75% 14/02/2027  | USD      | 200,000                    | 174,481                | 0.13               |
| Korea Development Bank (The) 1% 09/09/2026  | USD      | 200,000                    | 171,035                | 0.13               |
| SK Hynix, Inc., Reg. S 6.375% 17/01/2028  | USD      | 200,000                    | 191,509                | 0.14               |
|   |          |                            | <u>537,025</u>         | <u>0.40</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco de Sabadell SA, Reg. S, FRN 5.25% 07/02/2029  | EUR      | 100,000                    | 103,856                | 0.08               |
| Banco Santander SA, Reg. S, FRN 5% 22/04/2034   | EUR      | 100,000                    | 101,607                | 0.08               |
| Banco Santander SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 200,000                    | 191,515                | 0.14               |
| CaixaBank SA, Reg. S, FRN 6.875% 25/10/2033   | GBP      | 100,000                    | 120,298                | 0.09               |
| Spain Bonos y Obligaciones del Estado 2.8% 31/05/2026   | EUR      | 4,000                      | 3,974                  | –                  |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.45% 31/10/2027                                      | EUR      | 128,000                    | 121,716                | 0.09               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.6% 31/10/2029                                       | EUR      | 45,000                     | 39,658                 | 0.03               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.7% 30/04/2032                                       | EUR      | 139,000                    | 115,372                | 0.09               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 2.55% 31/10/2032                                      | EUR      | 130,000                    | 123,551                | 0.09               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 0.85% 30/07/2037                                      | EUR      | 206,000                    | 147,517                | 0.11               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1% 30/07/2042   | EUR      | 11,000                     | 7,049                  | 0.01               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.9% 31/10/2052                                       | EUR      | 111,000                    | 72,872                 | 0.06               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 3.45%<br>30/07/2066                                   | EUR      | 12,000                     | 10,643                 | 0.01               |
| Spain Bonos y Obligaciones del Estado, Reg. S, 144A 1.45%<br>31/10/2071                                   | EUR      | 20,000                     | 9,517                  | 0.01               |
| Unicaja Banco SA, Reg. S, FRN 5.5% 22/06/2034   | EUR      | 100,000                    | 99,352                 | 0.07               |
|   |          |                            | <u>1,268,497</u>       | <u>0.96</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 140,000                    | 115,980                | 0.09               |
| Canpack SA, Reg. S 2.375% 01/11/2027  | EUR      | 280,000                    | 262,018                | 0.20               |
| European Investment Bank, Reg. S 2.75% 30/07/2030   | EUR      | 100,000                    | 99,017                 | 0.07               |
| European Union, Reg. S 3% 04/03/2053  | EUR      | 176,000                    | 159,978                | 0.12               |
|   |          |                            | <u>636,993</u>         | <u>0.48</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 0.2% 12/01/2028   | EUR      | 127,000                    | 112,691                | 0.08               |
| Sweden Government Bond, Reg. S 3.5% 30/03/2039  | SEK      | 510,000                    | 51,709                 | 0.04               |
|   |          |                            | <u>164,400</u>         | <u>0.12</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Switzerland Government Bond, Reg. S 0.5% 27/05/2030   | CHF      | 74,000                     | 76,339                 | 0.06               |
| Switzerland Government Bond, Reg. S 0.25% 23/06/2035  | CHF      | 65,000                     | 65,259                 | 0.05               |
| Switzerland Government Bond, Reg. S 1.5% 30/04/2042   | CHF      | 63,000                     | 75,619                 | 0.06               |
| UBS Group AG, Reg. S, FRN 4.988% 05/08/2033   | USD      | 200,000                    | 177,999                | 0.13               |
|   |          |                            | <u>395,216</u>         | <u>0.30</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 250,000                    | 217,518                | 0.16               |
|   |          |                            | <u>217,518</u>         | <u>0.16</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World Ltd., Reg. S 2.375% 25/09/2026   | EUR      | 170,000                    | 163,731                | 0.12               |
|   |          |                            | <u>163,731</u>         | <u>0.12</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 6.224% 09/05/2034   | USD      | 200,000                    | 191,264                | 0.14               |
| Barclays plc, Reg. S, FRN 2.885% 31/01/2027   | EUR      | 100,000                    | 98,652                 | 0.07               |
| Barclays plc, Reg. S, FRN 8.875% Perpetual  | GBP      | 240,000                    | 289,765                | 0.22               |
| British Telecommunications plc, Reg. S, FRN 8.375% 20/12/2083   | GBP      | 138,000                    | 172,986                | 0.13               |
| Centrica plc, Reg. S, FRN 6.5% 21/05/2055   | GBP      | 100,000                    | 119,025                | 0.09               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| HSBC Holdings plc, FRN 5.21% 11/08/2028   | USD      | 300,000                    | 277,959                | 0.21               |
| HSBC Holdings plc, FRN 2.871% 22/11/2032  | USD      | 200,000                    | 155,256                | 0.12               |
| INEOS Finance plc, Reg. S 6.375% 15/04/2029   | EUR      | 200,000                    | 205,688                | 0.15               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 300,000                    | 330,184                | 0.25               |
| Lloyds Banking Group plc, FRN 4.976% 11/08/2033   | USD      | 200,000                    | 178,250                | 0.13               |
| Lloyds Banking Group plc, FRN 8.5% Perpetual  | GBP      | 200,000                    | 240,979                | 0.18               |
| National Grid plc, Reg. S 3.875% 16/01/2029   | EUR      | 100,000                    | 100,669                | 0.08               |
| Nationwide Building Society, FRN, 144A 4.302% 08/03/2029  | USD      | 280,000                    | 250,099                | 0.19               |
| Nationwide Building Society, Reg. S 3.625% 15/03/2028   | EUR      | 100,000                    | 101,282                | 0.08               |
| NatWest Group plc, Reg. S, FRN 3.125% 28/03/2027  | GBP      | 100,000                    | 113,462                | 0.09               |
| NatWest Group plc, Reg. S, FRN 2.057% 09/11/2028  | GBP      | 254,000                    | 269,690                | 0.20               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 230,000                    | 276,320                | 0.21               |
| Santander UK Group Holdings plc, FRN 1.673% 14/06/2027  | USD      | 200,000                    | 172,472                | 0.13               |
| Sisecam UK plc, Reg. S 8.25% 02/05/2029   | USD      | 200,000                    | 189,351                | 0.14               |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 330,000                    | 304,837                | 0.23               |
| Thames Water Utilities Finance plc, Reg. S 3.5% 25/02/2028  | GBP      | 100,000                    | 99,050                 | 0.07               |
| UK Treasury, Reg. S 0.125% 30/01/2026   | GBP      | 9,000                      | 9,958                  | 0.01               |
| UK Treasury, Reg. S 1.5% 22/07/2026   | GBP      | 285,000                    | 317,987                | 0.24               |
| UK Treasury, Reg. S 0.375% 22/10/2026   | GBP      | 6,000                      | 6,477                  | 0.01               |
| UK Treasury, Reg. S 4.125% 29/01/2027   | GBP      | 293,000                    | 343,424                | 0.26               |
| UK Treasury, Reg. S 0.5% 31/01/2029   | GBP      | 139,000                    | 139,954                | 0.11               |
| UK Treasury, Reg. S 0.875% 22/10/2029   | GBP      | 171,000                    | 172,226                | 0.13               |
| UK Treasury, Reg. S 0.375% 22/10/2030   | GBP      | 96,000                     | 90,667                 | 0.07               |
| UK Treasury, Reg. S 1% 31/01/2032   | GBP      | 243,000                    | 229,787                | 0.17               |
| UK Treasury, Reg. S 0.875% 31/07/2033   | GBP      | 229,000                    | 203,887                | 0.15               |
| UK Treasury, Reg. S 4.25% 07/03/2036  | GBP      | 149,000                    | 175,293                | 0.13               |
| UK Treasury, Reg. S 1.75% 07/09/2037  | GBP      | 49,000                     | 42,853                 | 0.03               |
| UK Treasury, Reg. S 1.125% 31/01/2039   | GBP      | 229,000                    | 174,769                | 0.13               |
| UK Treasury, Reg. S 0.875% 31/01/2046   | GBP      | 221,000                    | 128,617                | 0.10               |
| UK Treasury, Reg. S 1.5% 22/07/2047   | GBP      | 79,000                     | 52,090                 | 0.04               |
| UK Treasury, Reg. S 0.625% 22/10/2050   | GBP      | 30,000                     | 14,144                 | 0.01               |
| UK Treasury, Reg. S 1.25% 31/07/2051  | GBP      | 239,000                    | 136,332                | 0.10               |
| UK Treasury, Reg. S 1.5% 31/07/2053   | GBP      | 96,000                     | 57,099                 | 0.04               |
| UK Treasury, Reg. S 4.375% 31/07/2054   | GBP      | 26,000                     | 29,251                 | 0.02               |
| UK Treasury, Reg. S 0.5% 22/10/2061   | GBP      | 34,000                     | 11,906                 | 0.01               |
| UK Treasury, Reg. S 1.625% 22/10/2071   | GBP      | 118,000                    | 63,175                 | 0.05               |
| Vodafone Group plc, Reg. S 2.2% 25/08/2026  | EUR      | 100,000                    | 97,699                 | 0.07               |
|   |          |                            | 6,634,835              | 4.99               |
| <i>United States of America</i>   |          |                            |                        |                    |
| American International Group, Inc. 5.125% 27/03/2033  | USD      | 17,000                     | 15,634                 | 0.01               |
| American Tower Corp., REIT 3.6% 15/01/2028  | USD      | 38,000                     | 33,461                 | 0.03               |



## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| AT&T, Inc. 3.95% 30/04/2031   | EUR      | 100,000                    | 101,396                | 0.08               |
| AT&T, Inc. 4.5% 15/05/2035  | USD      | 100,000                    | 85,913                 | 0.06               |
| EQT Corp. 5.7% 01/04/2028   | USD      | 123,000                    | 115,836                | 0.09               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.25% 07/02/2029  | EUR      | 100,000                    | 89,989                 | 0.07               |
| International Flavors & Fragrances, Inc. 1.8% 25/09/2026  | EUR      | 255,000                    | 244,166                | 0.18               |
| JPMorgan Chase & Co., Reg. S 1.963% 23/03/2030  | EUR      | 100,000                    | 92,548                 | 0.07               |
| Merck & Co., Inc. 4.05% 17/05/2028  | USD      | 3,000                      | 2,742                  | –                  |
| Mondelez International, Inc. 0.25% 17/03/2028   | EUR      | 100,000                    | 89,013                 | 0.07               |
| Morgan Stanley 1.375% 27/10/2026  | EUR      | 100,000                    | 95,757                 | 0.07               |
| Morgan Stanley, FRN 4.656% 02/03/2029   | EUR      | 100,000                    | 103,100                | 0.08               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 100,000                    | 100,421                | 0.08               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 100,000                    | 101,255                | 0.08               |
| NextEra Energy Capital Holdings, Inc. 2.44% 15/01/2032  | USD      | 42,000                     | 32,140                 | 0.02               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 100,000                    | 80,801                 | 0.06               |
| Oracle Corp. 2.875% 25/03/2031  | USD      | 100,000                    | 80,600                 | 0.06               |
| Oracle Corp. 3.85% 01/04/2060   | USD      | 27,000                     | 17,323                 | 0.01               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 100,000                    | 83,713                 | 0.06               |
| Thermo Fisher Scientific, Inc. 3.65% 21/11/2034   | EUR      | 100,000                    | 100,435                | 0.08               |
| US Treasury 3% 15/07/2025   | USD      | 458,000                    | 418,341                | 0.32               |
| US Treasury 3.5% 15/09/2025   | USD      | 195,000                    | 178,655                | 0.13               |
| US Treasury 0.5% 28/02/2026   | USD      | 29,000                     | 25,196                 | 0.02               |
| US Treasury 0.75% 31/05/2026  | USD      | 597,000                    | 516,604                | 0.39               |
| US Treasury 0.875% 30/09/2026   | USD      | 485,000                    | 416,505                | 0.31               |
| US Treasury 2% 15/11/2026   | USD      | 57,000                     | 50,047                 | 0.04               |
| US Treasury 1.25% 31/12/2026  | USD      | 51,000                     | 43,868                 | 0.03               |
| US Treasury 0.625% 31/03/2027   | USD      | 143,000                    | 120,011                | 0.09               |
| US Treasury 0.5% 30/06/2027   | USD      | 1,497,000                  | 1,241,280              | 0.93               |
| US Treasury 0.625% 31/12/2027   | USD      | 78,000                     | 63,783                 | 0.05               |
| US Treasury 3.625% 31/03/2028   | USD      | 111,000                    | 100,656                | 0.08               |
| US Treasury 1.25% 30/06/2028  | USD      | 186,000                    | 153,549                | 0.12               |
| US Treasury 1.375% 31/12/2028   | USD      | 102,000                    | 83,595                 | 0.06               |
| US Treasury 1.75% 31/01/2029  | USD      | 219,000                    | 182,244                | 0.14               |
| US Treasury 1.875% 28/02/2029   | USD      | 93,000                     | 77,697                 | 0.06               |
| US Treasury 2.375% 31/03/2029   | USD      | 32,000                     | 27,315                 | 0.02               |
| US Treasury 2.375% 15/05/2029   | USD      | 130,000                    | 110,769                | 0.08               |
| US Treasury 2.75% 31/05/2029  | USD      | 98,000                     | 84,953                 | 0.06               |
| US Treasury 3.125% 31/08/2029   | USD      | 1,284,000                  | 1,129,996              | 0.85               |
| US Treasury 0.625% 15/05/2030   | USD      | 40,000                     | 30,167                 | 0.02               |
| US Treasury 0.625% 15/08/2030   | USD      | 120,000                    | 89,730                 | 0.07               |
| US Treasury 0.875% 15/11/2030   | USD      | 123,000                    | 92,835                 | 0.07               |
| US Treasury 1.125% 15/02/2031   | USD      | 73,000                     | 55,693                 | 0.04               |
| US Treasury 1.625% 15/05/2031   | USD      | 551,000                    | 431,533                | 0.33               |
| US Treasury 2.75% 15/08/2032  | USD      | 83,000                     | 68,912                 | 0.05               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| US Treasury 3.375% 15/05/2033   | USD      | 57,000                     | 49,295                 | 0.04               |
| US Treasury 4% 15/02/2034   | USD      | 59,000                     | 53,450                 | 0.04               |
| US Treasury 3.5% 15/02/2039   | USD      | 37,000                     | 31,044                 | 0.02               |
| US Treasury 1.75% 15/08/2041  | USD      | 134,000                    | 82,578                 | 0.06               |
| US Treasury 2% 15/11/2041   | USD      | 62,000                     | 39,735                 | 0.03               |
| US Treasury 2.375% 15/02/2042   | USD      | 498,000                    | 338,186                | 0.25               |
| US Treasury 3.375% 15/08/2042   | USD      | 109,000                    | 85,907                 | 0.06               |
| US Treasury 3.875% 15/05/2043   | USD      | 7,000                      | 5,893                  | –                  |
| US Treasury 2.375% 15/11/2049   | USD      | 734,000                    | 454,791                | 0.34               |
| US Treasury 1.25% 15/05/2050  | USD      | 247,000                    | 114,224                | 0.09               |
| US Treasury 1.375% 15/08/2050   | USD      | 18,000                     | 8,594                  | 0.01               |
| US Treasury 2.25% 15/02/2052  | USD      | 7,000                      | 4,161                  | –                  |
| US Treasury 3% 15/08/2052   | USD      | 274,000                    | 192,342                | 0.15               |
| US Treasury 3.625% 15/02/2053   | USD      | 17,000                     | 13,495                 | 0.01               |
| Visa, Inc. 1.9% 15/04/2027  | USD      | 100,000                    | 86,104                 | 0.07               |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 100,000                    | 80,158                 | 0.06               |
|   |          |                            | 9,100,134              | 6.85               |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 200,000                    | 174,248                | 0.13               |
|   |          |                            | 174,248                | 0.13               |
| Total Bonds   |          |                            | 49,377,837             | 37.17              |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 2.875% 18/03/2027  | USD      | 200,000                    | 172,252                | 0.13               |
|   |          |                            | 172,252                | 0.13               |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 400,000                    | 328,919                | 0.24               |
|   |          |                            | 328,919                | 0.24               |
| Total Convertible Bonds   |          |                            | 501,171                | 0.37               |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| ANZ Group Holdings Ltd.   | AUD      | 206                        | 3,625                  | –                  |
| Brambles Ltd.   | AUD      | 417                        | 3,776                  | –                  |
| Computershare Ltd.  | AUD      | 224                        | 3,677                  | –                  |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Australia (continued)</i>  |          |                            |                        |                    |
| CSL Ltd.  | AUD      | 46                         | 8,462                  | 0.01               |
| Dexus, REIT   | AUD      | 1,327                      | 5,358                  | –                  |
| Fortescue Ltd.  | AUD      | 10,554                     | 140,805                | 0.11               |
| Macquarie Group Ltd.  | AUD      | 42                         | 5,357                  | –                  |
| Mineral Resources Ltd.  | AUD      | 435                        | 14,616                 | 0.01               |
| National Australia Bank Ltd.  | AUD      | 2,116                      | 47,772                 | 0.04               |
| Pilbara Minerals Ltd.   | AUD      | 3,720                      | 7,116                  | 0.01               |
| REA Group Ltd.  | AUD      | 32                         | 3,921                  | –                  |
| Scentre Group, REIT   | AUD      | 24,033                     | 46,725                 | 0.04               |
| SEEK Ltd.   | AUD      | 215                        | 2,862                  | –                  |
| Suncorp Group Ltd.  | AUD      | 416                        | 4,513                  | –                  |
| Telstra Group Ltd.  | AUD      | 5,164                      | 11,649                 | 0.01               |
| Transurban Group  | AUD      | 6,143                      | 47,466                 | 0.04               |
| Vicinity Ltd., REIT   | AUD      | 7,290                      | 8,404                  | 0.01               |
| Wesfarmers Ltd.   | AUD      | 806                        | 32,737                 | 0.02               |
| WiseTech Global Ltd.  | AUD      | 82                         | 5,125                  | –                  |
| Woolworths Group Ltd.   | AUD      | 357                        | 7,517                  | 0.01               |
|   |          |                            | 411,483                | 0.31               |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 3,141                      | 138,958                | 0.11               |
| Verbund AG  | EUR      | 55                         | 4,051                  | –                  |
|   |          |                            | 143,009                | 0.11               |
| <i>Belgium</i>  |          |                            |                        |                    |
| Elia Group SA/NV  | EUR      | 314                        | 27,459                 | 0.02               |
|   |          |                            | 27,459                 | 0.02               |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Aegon Ltd.  | EUR      | 6,991                      | 40,324                 | 0.03               |
| Arch Capital Group Ltd.   | USD      | 184                        | 17,321                 | 0.01               |
| Beijing Enterprises Water Group Ltd.  | HKD      | 84,000                     | 24,093                 | 0.02               |
| Credicorp Ltd.  | USD      | 30                         | 4,516                  | 0.01               |
| Everest Group Ltd.  | USD      | 77                         | 27,374                 | 0.02               |
|   |          |                            | 113,628                | 0.09               |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA  | BRL      | 3,400                      | 15,255                 | 0.01               |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR   | USD      | 2,753                      | 34,549                 | 0.03               |
| Itausa SA Preference  | BRL      | 1,900                      | 3,134                  | –                  |
| Telefonica Brasil SA, ADR   | USD      | 11,772                     | 90,178                 | 0.07               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Brazil (continued)</i>   |          |                            |                        |                    |
| TIM SA, ADR   | USD      | 7,492                      | 100,103                | 0.07               |
|   |          |                            | <u>243,219</u>         | <u>0.18</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 787                        | 48,019                 | 0.04               |
| Bank of Montreal  | CAD      | 269                        | 21,063                 | 0.02               |
| Bank of Nova Scotia (The)   | CAD      | 485                        | 20,696                 | 0.02               |
| BCE, Inc.   | CAD      | 144                        | 4,351                  | –                  |
| Brookfield Asset Management Ltd. 'A'  | CAD      | 133                        | 4,723                  | –                  |
| BRP, Inc.   | CAD      | 1,670                      | 99,811                 | 0.08               |
| Canadian Imperial Bank of Commerce  | CAD      | 681                        | 30,207                 | 0.02               |
| Canadian Tire Corp. Ltd. 'A'  | CAD      | 881                        | 81,544                 | 0.06               |
| Cogeco Communications, Inc.   | CAD      | 1,534                      | 53,963                 | 0.04               |
| Dollarama, Inc.   | CAD      | 553                        | 47,101                 | 0.04               |
| First Quantum Minerals Ltd.   | CAD      | 267                        | 3,272                  | –                  |
| Hydro One Ltd., Reg. S, 144A  | CAD      | 1,013                      | 27,526                 | 0.02               |
| IGM Financial, Inc.   | CAD      | 227                        | 5,846                  | –                  |
| Ivanhoe Mines Ltd. 'A'  | CAD      | 3,061                      | 36,840                 | 0.03               |
| Loblaw Cos. Ltd.  | CAD      | 232                        | 25,106                 | 0.02               |
| Manulife Financial Corp.  | CAD      | 4,610                      | 114,517                | 0.09               |
| Metro, Inc. 'A'   | CAD      | 918                        | 47,442                 | 0.04               |
| National Bank of Canada   | CAD      | 604                        | 44,691                 | 0.03               |
| Northland Power, Inc.   | CAD      | 6,122                      | 98,184                 | 0.07               |
| Onex Corp.  | CAD      | 430                        | 27,274                 | 0.02               |
| Power Corp. of Canada   | CAD      | 220                        | 5,704                  | –                  |
| RB Global, Inc.   | CAD      | 69                         | 4,909                  | –                  |
| RioCan Real Estate Investment Trust   | CAD      | 367                        | 4,207                  | –                  |
| Rogers Communications, Inc. 'B'   | CAD      | 134                        | 4,623                  | –                  |
| Royal Bank of Canada  | CAD      | 399                        | 39,627                 | 0.03               |
| Russel Metals, Inc.   | CAD      | 3,218                      | 81,781                 | 0.06               |
| Sun Life Financial, Inc.  | CAD      | 458                        | 20,949                 | 0.02               |
| TMX Group Ltd.  | CAD      | 525                        | 13,632                 | 0.01               |
| Toronto-Dominion Bank (The)   | CAD      | 778                        | 39,894                 | 0.03               |
| Waste Connections, Inc.   | USD      | 233                        | 38,124                 | 0.03               |
| Wheaton Precious Metals Corp.   | CAD      | 1,059                      | 51,797                 | 0.04               |
| WSP Global, Inc.  | CAD      | 349                        | 50,696                 | 0.04               |
|   |          |                            | <u>1,198,119</u>       | <u>0.90</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 9,500                      | 80,041                 | 0.06               |
| Autohome, Inc., ADR   | USD      | 3,132                      | 80,218                 | 0.06               |
| Baidu, Inc. 'A'   | HKD      | 3,850                      | 39,224                 | 0.03               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| BeiGene Ltd.  | HKD      | 200                        | 2,060                  | –                  |
| Bizlink Holding, Inc.   | TWD      | 6,000                      | 64,540                 | 0.05               |
| Chailease Holding Co. Ltd.  | TWD      | 1,000                      | 4,415                  | –                  |
| China Resources Land Ltd.   | HKD      | 27,500                     | 87,257                 | 0.06               |
| China Resources Mixc Lifestyle Services Ltd., Reg. S, 144A  | HKD      | 2,600                      | 8,032                  | 0.01               |
| CK Hutchison Holdings Ltd.  | HKD      | 23,500                     | 105,036                | 0.08               |
| Grab Holdings Ltd. 'A'  | USD      | 1,088                      | 3,604                  | –                  |
| JD.com, Inc. 'A'  | HKD      | 850                        | 10,494                 | 0.01               |
| Meituan, Reg. S 'B', 144A   | HKD      | 3,800                      | 50,454                 | 0.04               |
| MINISO Group Holding Ltd.   | HKD      | 5,400                      | 24,168                 | 0.02               |
| NetEase, Inc.   | HKD      | 2,100                      | 37,420                 | 0.03               |
| New Oriental Education & Technology Group, Inc.   | HKD      | 2,200                      | 15,696                 | 0.01               |
| Sea Ltd., ADR   | USD      | 127                        | 8,463                  | 0.01               |
| TAL Education Group, ADR  | USD      | 1,414                      | 14,077                 | 0.01               |
| Trip.com Group Ltd.   | HKD      | 1,100                      | 49,245                 | 0.04               |
| Wuxi Biologics Cayman, Inc., Reg. S, 144A   | HKD      | 3,500                      | 4,827                  | –                  |
| XPeng, Inc., ADR 'A'  | USD      | 5,870                      | 40,147                 | 0.03               |
| Yadea Group Holdings Ltd., Reg. S, 144A   | HKD      | 4,000                      | 4,718                  | –                  |
|   |          |                            | 734,136                | 0.55               |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Chile, ADR   | USD      | 997                        | 21,052                 | 0.02               |
| Banco Santander Chile, ADR  | USD      | 1,839                      | 32,310                 | 0.02               |
| Sociedad Quimica y Minera de Chile SA, ADR  | USD      | 3,499                      | 133,039                | 0.10               |
|   |          |                            | 186,401                | 0.14               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 350,000                    | 139,706                | 0.10               |
| Bank of China Ltd. 'H'  | HKD      | 340,000                    | 156,437                | 0.12               |
| BYD Co. Ltd. 'H'  | HKD      | 9,500                      | 263,398                | 0.20               |
| China Construction Bank Corp. 'H'   | HKD      | 329,000                    | 226,867                | 0.17               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 1,500                      | 6,355                  | –                  |
| China Merchants Shekou Industrial Zone Holdings Co. Ltd. 'A'  | CNY      | 15,400                     | 17,383                 | 0.01               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 34,500                     | 11,132                 | 0.01               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 1,400                      | 3,189                  | –                  |
| China Three Gorges Renewables Group Co. Ltd. 'A'  | CNY      | 64,300                     | 36,000                 | 0.03               |
| China Tourism Group Duty Free Corp. Ltd., Reg. S 'H', 144A  | HKD      | 1,600                      | 9,150                  | 0.01               |
| China Tower Corp. Ltd., Reg. S 'H', 144A  | HKD      | 90,000                     | 10,863                 | 0.01               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 9,600                      | 35,651                 | 0.03               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 2,200                      | 50,860                 | 0.04               |
| CRRC Corp. Ltd. 'H'   | HKD      | 79,000                     | 47,584                 | 0.03               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 15,000                     | 46,788                 | 0.03               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 230,000                    | 127,540                | 0.10               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 24,000                     | 23,892                 | 0.02               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 500                        | 2,115                  | –                  |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 7,200                      | 3,201                  | –                  |
| Shanghai Putailai New Energy Technology Co. Ltd. 'A'  | CNY      | 5,600                      | 10,161                 | 0.01               |
| Shanghai Yuyuan Tourist Mart Group Co. Ltd. 'A'   | CNY      | 11,800                     | 7,804                  | 0.01               |
| Sichuan Chuantou Energy Co. Ltd. 'A'  | CNY      | 14,400                     | 34,671                 | 0.03               |
| Songcheng Performance Development Co. Ltd. 'A'  | CNY      | 7,500                      | 7,734                  | 0.01               |
| Sunresin New Materials Co. Ltd. 'A'   | CNY      | 1,600                      | 8,580                  | 0.01               |
| TravelSky Technology Ltd. 'H'   | HKD      | 19,000                     | 20,799                 | 0.01               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 44,160                     | 27,812                 | 0.02               |
| ZTE Corp. 'H'   | HKD      | 25,800                     | 53,280                 | 0.04               |
|   |          |                            | <u>1,388,952</u>       | <u>1.05</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 3,104                      | 94,561                 | 0.07               |
|   |          |                            | <u>94,561</u>          | <u>0.07</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Coloplast A/S 'B'   | DKK      | 52                         | 5,834                  | 0.01               |
| DSV A/S   | DKK      | 27                         | 3,863                  | –                  |
| Novo Nordisk A/S 'B'  | DKK      | 3,036                      | 409,389                | 0.31               |
| Novonosis (Novozymes) B 'B'   | DKK      | 77                         | 4,400                  | –                  |
| Orsted A/S, Reg. S, 144A  | DKK      | 127                        | 6,311                  | 0.01               |
| Vestas Wind Systems A/S   | DKK      | 2,543                      | 54,986                 | 0.04               |
|   |          |                            | <u>484,783</u>         | <u>0.37</u>        |
| <i>Faroe Islands</i>  |          |                            |                        |                    |
| Bakkafrost P/F  | NOK      | 2,376                      | 112,851                | 0.09               |
|   |          |                            | <u>112,851</u>         | <u>0.09</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Elisa OYJ   | EUR      | 64                         | 2,742                  | –                  |
| Kone OYJ 'B'  | EUR      | 1,407                      | 64,848                 | 0.05               |
| Neste OYJ   | EUR      | 1,459                      | 24,256                 | 0.02               |
| Nokia OYJ   | EUR      | 40,310                     | 143,443                | 0.11               |
| Nordea Bank Abp   | EUR      | 5,875                      | 65,301                 | 0.05               |
| Sampo OYJ 'A'   | EUR      | 158                        | 6,336                  | –                  |
| UPM-Kymmene OYJ   | EUR      | 203                        | 6,622                  | 0.01               |
|   |          |                            | <u>313,548</u>         | <u>0.24</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Accor SA  | EUR      | 380                        | 14,554                 | 0.01               |
| AXA SA  | EUR      | 1,181                      | 36,103                 | 0.03               |
| BNP Paribas SA  | EUR      | 24                         | 1,429                  | –                  |
| Bureau Veritas SA   | EUR      | 1,599                      | 41,350                 | 0.03               |
| Carrefour SA  | EUR      | 1,351                      | 17,833                 | 0.01               |
| Cie de Saint-Gobain SA  | EUR      | 1,119                      | 81,262                 | 0.06               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 3,477                      | 125,554                | 0.09               |
| Covivio SA, REIT  | EUR      | 409                        | 18,151                 | 0.01               |
| Danone SA   | EUR      | 4,896                      | 279,464                | 0.21               |
| EssilorLuxottica SA   | EUR      | 334                        | 67,201                 | 0.05               |
| Eurazeo SE  | EUR      | 106                        | 7,881                  | 0.01               |
| Hermes International SCA  | EUR      | 32                         | 68,480                 | 0.05               |
| Ipsen SA  | EUR      | 64                         | 7,328                  | 0.01               |
| Kering SA   | EUR      | 243                        | 82,256                 | 0.06               |
| Legrand SA  | EUR      | 2,482                      | 229,932                | 0.17               |
| L'Oreal SA  | EUR      | 569                        | 233,318                | 0.18               |
| Orange SA   | EUR      | 14,544                     | 136,045                | 0.10               |
| Sanofi SA   | EUR      | 390                        | 35,077                 | 0.03               |
| Schneider Electric SE   | EUR      | 1,748                      | 392,076                | 0.30               |
| Veolia Environnement SA   | EUR      | 10,327                     | 288,330                | 0.22               |
| Vinci SA  | EUR      | 29                         | 2,853                  | –                  |
| Vivendi SE  | EUR      | 2,095                      | 20,439                 | 0.02               |
|   |          |                            | <u>2,186,916</u>       | <u>1.65</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 101                        | 22,523                 | 0.02               |
| Allianz SE  | EUR      | 304                        | 78,888                 | 0.06               |
| Bayerische Motoren Werke AG   | EUR      | 1,776                      | 156,963                | 0.12               |
| Beiersdorf AG   | EUR      | 1,664                      | 227,219                | 0.17               |
| BioNTech SE, ADR  | USD      | 847                        | 63,508                 | 0.05               |
| Commerzbank AG  | EUR      | 778                        | 11,036                 | 0.01               |
| Deutsche Bank AG  | EUR      | 248                        | 3,697                  | –                  |
| Deutsche Boerse AG  | EUR      | 27                         | 5,160                  | –                  |
| Deutsche Telekom AG   | EUR      | 10,993                     | 258,116                | 0.20               |
| Fresenius SE & Co. KGaA   | EUR      | 3,250                      | 90,610                 | 0.07               |
| Henkel AG & Co. KGaA Preference   | EUR      | 423                        | 35,202                 | 0.03               |
| Infineon Technologies AG  | EUR      | 8,578                      | 294,268                | 0.22               |
| LEG Immobilien SE   | EUR      | 148                        | 11,287                 | 0.01               |
| Merck KGaA  | EUR      | 33                         | 5,107                  | –                  |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 32                         | 14,944                 | 0.01               |
| SAP SE  | EUR      | 364                        | 68,985                 | 0.05               |
| Sartorius AG Preference   | EUR      | 10                         | 2,190                  | –                  |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Siemens AG  | EUR      | 327                        | 56,806                 | 0.04               |
| Siemens Healthineers AG, Reg. S, 144A   | EUR      | 2,775                      | 149,295                | 0.11               |
|   |          |                            | <u>1,555,804</u>       | <u>1.17</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 4,290                      | 8,670                  | 0.01               |
| Hellenic Telecommunications Organization SA   | EUR      | 838                        | 11,263                 | 0.01               |
| JUMBO SA  | EUR      | 1,210                      | 32,525                 | 0.02               |
|   |          |                            | <u>52,458</u>          | <u>0.04</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 1,042                      | 76,729                 | 0.06               |
|   |          |                            | <u>76,729</u>          | <u>0.06</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 4,000                      | 25,336                 | 0.02               |
| BOC Hong Kong Holdings Ltd.   | HKD      | 4,500                      | 12,934                 | 0.01               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 14,000                     | 19,442                 | 0.02               |
| China Overseas Land & Investment Ltd.   | HKD      | 9,500                      | 15,372                 | 0.01               |
| Hong Kong Exchanges & Clearing Ltd.   | HKD      | 1,300                      | 38,871                 | 0.03               |
| Lenovo Group Ltd.   | HKD      | 114,000                    | 150,137                | 0.11               |
| MTR Corp. Ltd.  | HKD      | 500                        | 1,473                  | –                  |
| Sino Land Co. Ltd.  | HKD      | 87,544                     | 84,221                 | 0.06               |
| Sun Hung Kai Properties Ltd.  | HKD      | 2,000                      | 16,146                 | 0.01               |
| Swire Properties Ltd.   | HKD      | 8,600                      | 12,786                 | 0.01               |
| Techtronic Industries Co. Ltd.  | HKD      | 1,000                      | 10,660                 | 0.01               |
|   |          |                            | <u>387,378</u>         | <u>0.29</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd., Reg. S, GDR   | USD      | 393                        | 27,868                 | 0.02               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 677                        | 48,127                 | 0.04               |
| HDFC Bank Ltd., ADR   | USD      | 1,095                      | 65,726                 | 0.05               |
| ICICI Bank Ltd., ADR  | USD      | 2,609                      | 70,133                 | 0.05               |
| Infosys Ltd., ADR   | USD      | 3,834                      | 66,610                 | 0.05               |
| State Bank of India, Reg. S, GDR  | USD      | 212                        | 19,979                 | 0.01               |
| Wipro Ltd., ADR   | USD      | 8,971                      | 51,060                 | 0.04               |
|   |          |                            | <u>349,503</u>         | <u>0.26</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Central Asia Tbk. PT   | IDR      | 23,900                     | 13,516                 | 0.01               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 41,200                     | 14,438                 | 0.01               |



## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 (continued)</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 51,900                     | 13,603                 | 0.01               |
| GoTo Gojek Tokopedia Tbk. PT 'A'  | IDR      | 3,419,700                  | 9,743                  | –                  |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 55,000                     | 9,809                  | 0.01               |
| Unilever Indonesia Tbk. PT  | IDR      | 66,000                     | 11,357                 | 0.01               |
|   |          |                            | <u>72,466</u>          | <u>0.05</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 184                        | 52,090                 | 0.04               |
| Aon plc 'A'   | USD      | 61                         | 16,709                 | 0.01               |
| Jazz Pharmaceuticals plc  | USD      | 422                        | 42,025                 | 0.03               |
| Johnson Controls International plc  | USD      | 168                        | 10,419                 | 0.01               |
| Linde plc   | USD      | 276                        | 113,004                | 0.09               |
| Medtronic plc   | USD      | 534                        | 39,217                 | 0.03               |
| nVent Electric plc  | USD      | 2,892                      | 206,724                | 0.16               |
| Pentair plc   | USD      | 2,486                      | 177,842                | 0.13               |
| STERIS plc  | USD      | 13                         | 2,663                  | –                  |
|   |          |                            | <u>660,693</u>         | <u>0.50</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 86                         | 13,240                 | 0.01               |
| Global-e Online Ltd.  | USD      | 532                        | 18,004                 | 0.01               |
|   |          |                            | <u>31,244</u>          | <u>0.02</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA   | EUR      | 38,462                     | 133,502                | 0.10               |
| Moncler SpA   | EUR      | 204                        | 11,640                 | 0.01               |
| Telecom Italia SpA  | EUR      | 30,542                     | 6,826                  | –                  |
| Terna - Rete Elettrica Nazionale  | EUR      | 6,544                      | 47,234                 | 0.04               |
| UniCredit SpA   | EUR      | 5,249                      | 181,642                | 0.14               |
|   |          |                            | <u>380,844</u>         | <u>0.29</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Advantest Corp.   | JPY      | 300                        | 11,180                 | 0.01               |
| Astellas Pharma, Inc.   | JPY      | 5,300                      | 48,880                 | 0.04               |
| Bandai Namco Holdings, Inc.   | JPY      | 500                        | 9,107                  | 0.01               |
| Canon, Inc.   | JPY      | 6,000                      | 151,530                | 0.11               |
| Chugai Pharmaceutical Co. Ltd.  | JPY      | 200                        | 6,631                  | –                  |
| Daifuku Co. Ltd.  | JPY      | 2,200                      | 38,410                 | 0.03               |
| Dai-ichi Life Holdings, Inc.  | JPY      | 1,200                      | 29,916                 | 0.02               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 1,000                      | 32,041                 | 0.02               |
| Daiwa Securities Group, Inc.  | JPY      | 7,600                      | 54,090                 | 0.04               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| East Japan Railway Co.  | JPY      | 2,700                      | 41,729                 | 0.03               |
| Eisai Co. Ltd.  | JPY      | 100                        | 3,824                  | –                  |
| FANUC Corp.   | JPY      | 200                        | 5,115                  | –                  |
| Fujitsu Ltd.  | JPY      | 1,000                      | 14,600                 | 0.01               |
| H.U. Group Holdings, Inc.   | JPY      | 4,600                      | 62,676                 | 0.05               |
| Hamamatsu Photonics KK  | JPY      | 400                        | 9,995                  | 0.01               |
| Hankyu Hanshin Holdings, Inc.   | JPY      | 1,300                      | 32,228                 | 0.02               |
| Hoya Corp.  | JPY      | 200                        | 21,699                 | 0.02               |
| Kao Corp.   | JPY      | 200                        | 7,568                  | 0.01               |
| KDDI Corp.  | JPY      | 600                        | 14,805                 | 0.01               |
| Keyence Corp.   | JPY      | 200                        | 81,844                 | 0.06               |
| Kokuyo Co. Ltd.   | JPY      | 5,600                      | 87,605                 | 0.07               |
| Komatsu Ltd.  | JPY      | 1,200                      | 32,512                 | 0.02               |
| M3, Inc.  | JPY      | 200                        | 1,779                  | –                  |
| MatsukiyoCocokara & Co.   | JPY      | 600                        | 8,039                  | 0.01               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 500                        | 7,309                  | 0.01               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 900                        | 9,026                  | 0.01               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 5,500                      | 46,848                 | 0.04               |
| MonotaRO Co. Ltd.   | JPY      | 4,800                      | 52,649                 | 0.04               |
| Murata Manufacturing Co. Ltd.   | JPY      | 2,400                      | 46,245                 | 0.03               |
| NEC Corp.   | JPY      | 2,000                      | 153,653                | 0.12               |
| Nexon Co. Ltd.  | JPY      | 600                        | 10,354                 | 0.01               |
| NGK Insulators Ltd.   | JPY      | 8,200                      | 97,980                 | 0.07               |
| Nintendo Co. Ltd.   | JPY      | 500                        | 24,814                 | 0.02               |
| Nippon Express Holdings, Inc.   | JPY      | 1,100                      | 47,311                 | 0.04               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 39,100                     | 34,428                 | 0.03               |
| Nomura Real Estate Holdings, Inc.   | JPY      | 1,400                      | 32,734                 | 0.02               |
| Olympus Corp.   | JPY      | 7,700                      | 115,834                | 0.09               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 6,700                      | 85,362                 | 0.06               |
| Oriental Land Co. Ltd.  | JPY      | 1,700                      | 44,196                 | 0.03               |
| ORIX Corp.  | JPY      | 400                        | 8,241                  | 0.01               |
| Pan Pacific International Holdings Corp.  | JPY      | 1,500                      | 32,749                 | 0.02               |
| Panasonic Holdings Corp.  | JPY      | 18,400                     | 140,560                | 0.11               |
| Recruit Holdings Co. Ltd.   | JPY      | 1,100                      | 54,917                 | 0.04               |
| Renesas Electronics Corp.   | JPY      | 16,700                     | 291,472                | 0.22               |
| Resona Holdings, Inc.   | JPY      | 1,000                      | 6,175                  | –                  |
| Secom Co. Ltd.  | JPY      | 700                        | 38,561                 | 0.03               |
| Seiko Epson Corp.   | JPY      | 7,100                      | 102,916                | 0.08               |
| Shimadzu Corp.  | JPY      | 100                        | 2,335                  | –                  |
| Shionogi & Co. Ltd.   | JPY      | 2,500                      | 91,023                 | 0.07               |
| Shiseido Co. Ltd.   | JPY      | 1,100                      | 29,273                 | 0.02               |
| SMC Corp.   | JPY      | 100                        | 44,280                 | 0.03               |
| SoftBank Corp.  | JPY      | 1,000                      | 11,395                 | 0.01               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| SoftBank Group Corp.  | JPY      | 1,000                      | 60,266                 | 0.05               |
| Sony Group Corp.  | JPY      | 1,000                      | 79,118                 | 0.06               |
| Sumitomo Electric Industries Ltd.   | JPY      | 1,400                      | 20,322                 | 0.02               |
| Sumitomo Metal Mining Co. Ltd.  | JPY      | 1,500                      | 42,442                 | 0.03               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 200                        | 12,442                 | 0.01               |
| Sumitomo Mitsui Trust Holdings, Inc.  | JPY      | 1,200                      | 25,545                 | 0.02               |
| Sumitomo Realty & Development Co. Ltd.  | JPY      | 600                        | 16,430                 | 0.01               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 6,800                      | 164,555                | 0.12               |
| TDK Corp.   | JPY      | 2,100                      | 120,164                | 0.09               |
| Terumo Corp.  | JPY      | 1,800                      | 27,699                 | 0.02               |
| Tokio Marine Holdings, Inc.   | JPY      | 200                        | 6,966                  | –                  |
| Tokyo Electron Ltd.   | JPY      | 200                        | 40,487                 | 0.03               |
| Tokyu Corp.   | JPY      | 1,600                      | 16,445                 | 0.01               |
| TOTO Ltd.   | JPY      | 100                        | 2,203                  | –                  |
| Trend Micro, Inc.   | JPY      | 200                        | 7,576                  | 0.01               |
| West Japan Railway Co.  | JPY      | 1,200                      | 20,847                 | 0.02               |
| Yaskawa Electric Corp.  | JPY      | 800                        | 26,807                 | 0.02               |
| Yokogawa Electric Corp.   | JPY      | 1,300                      | 29,333                 | 0.02               |
|   |          |                            | 3,190,090              | 2.40               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | GBP      | 908                        | 163,161                | 0.12               |
|   |          |                            | 163,161                | 0.12               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| L'Occitane International SA   | HKD      | 37,750                     | 149,780                | 0.11               |
|   |          |                            | 149,780                | 0.11               |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Gamuda Bhd.   | MYR      | 4,459                      | 5,803                  | –                  |
| Hong Leong Bank Bhd.  | MYR      | 2,600                      | 9,873                  | 0.01               |
| IHH Healthcare Bhd.   | MYR      | 5,800                      | 7,227                  | 0.01               |
| Malayan Banking Bhd.  | MYR      | 2,900                      | 5,713                  | –                  |
| Nestle Malaysia Bhd.  | MYR      | 200                        | 4,806                  | –                  |
| Public Bank Bhd.  | MYR      | 33,300                     | 26,477                 | 0.02               |
| RHB Bank Bhd.   | MYR      | 20,307                     | 22,131                 | 0.02               |
|   |          |                            | 82,030                 | 0.06               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Gruma SAB de CV 'B'   | MXN      | 5,135                      | 87,461                 | 0.07               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 4,500                      | 32,735                 | 0.02               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 Financiero Inbursa SAB de CV 'O'  | MXN      | 2,400                      | 5,323                  | –                  |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 4,600                      | 7,429                  | 0.01               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 1,650                      | 14,251                 | 0.01               |
|   |          |                            | <u>147,199</u>         | <u>0.11</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, CVA, 144A   | EUR      | 1,991                      | 30,562                 | 0.02               |
| Arcadis NV  | EUR      | 1,765                      | 104,400                | 0.08               |
| ASM International NV  | EUR      | 33                         | 23,489                 | 0.02               |
| ASML Holding NV   | EUR      | 161                        | 155,236                | 0.12               |
| CNH Industrial NV   | USD      | 3,651                      | 34,509                 | 0.03               |
| Euronext NV, Reg. S, 144A   | EUR      | 40                         | 3,460                  | –                  |
| EXOR NV   | EUR      | 41                         | 4,006                  | –                  |
| ING Groep NV  | EUR      | 1,726                      | 27,550                 | 0.02               |
| Iveco Group NV  | EUR      | 9,221                      | 96,544                 | 0.07               |
| Koninklijke Ahold Delhaize NV   | EUR      | 125                        | 3,449                  | –                  |
| Koninklijke KPN NV  | EUR      | 7,958                      | 28,490                 | 0.02               |
| NEPI Rockcastle NV  | ZAR      | 5,262                      | 35,322                 | 0.03               |
| NXP Semiconductors NV   | USD      | 846                        | 212,410                | 0.16               |
| Signify NV, Reg. S, 144A  | EUR      | 6,003                      | 139,870                | 0.11               |
| STMicroelectronics NV, ADR  | USD      | 2,240                      | 82,097                 | 0.06               |
| STMicroelectronics NV   | EUR      | 78                         | 2,875                  | –                  |
| Universal Music Group NV  | EUR      | 606                        | 16,835                 | 0.01               |
| Wolters Kluwer NV   | EUR      | 657                        | 101,703                | 0.08               |
|   |          |                            | <u>1,102,807</u>       | <u>0.83</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Mercury NZ Ltd.   | NZD      | 1,948                      | 7,271                  | 0.01               |
|   |          |                            | <u>7,271</u>           | <u>0.01</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA  | NOK      | 2,655                      | 48,789                 | 0.04               |
| Leroy Seafood Group ASA   | NOK      | 46,254                     | 175,345                | 0.13               |
| Nordic Semiconductor ASA  | NOK      | 3,891                      | 48,623                 | 0.03               |
| Norsk Hydro ASA   | NOK      | 2,564                      | 14,942                 | 0.01               |
| TOMRA Systems ASA   | NOK      | 10,395                     | 116,052                | 0.09               |
|   |          |                            | <u>403,751</u>         | <u>0.30</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| PLDT, Inc., ADR   | USD      | 186                        | 4,262                  | –                  |
|   |          |                            | <u>4,262</u>           | <u>–</u>           |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Poland</i>   |          |                            |                        |                    |
| KGHM Polska Miedz SA  | PLN      | 750                        | 26,172                 | 0.02               |
| mBank SA  | PLN      | 46                         | 6,801                  | 0.01               |
|   |          |                            | <u>32,973</u>          | <u>0.03</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 1,109                      | 3,880                  | –                  |
| Jeronimo Martins SGPS SA  | EUR      | 1,342                      | 24,492                 | 0.02               |
|   |          |                            | <u>28,372</u>          | <u>0.02</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| CapitaLand Integrated Commercial Trust, REIT  | SGD      | 9,300                      | 12,678                 | 0.01               |
| DBS Group Holdings Ltd.   | SGD      | 660                        | 16,263                 | 0.01               |
| Keppel Ltd.   | SGD      | 3,500                      | 15,590                 | 0.01               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 400                        | 3,974                  | 0.01               |
| Singapore Exchange Ltd.   | SGD      | 500                        | 3,263                  | –                  |
| United Overseas Bank Ltd.   | SGD      | 600                        | 12,942                 | 0.01               |
|   |          |                            | <u>64,710</u>          | <u>0.05</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 1,190                      | 14,187                 | 0.01               |
| Bid Corp. Ltd.  | ZAR      | 314                        | 6,817                  | 0.01               |
| Clicks Group Ltd.   | ZAR      | 652                        | 11,473                 | 0.01               |
| FirstRand Ltd.  | ZAR      | 6,857                      | 26,944                 | 0.02               |
| MTN Group Ltd.  | ZAR      | 721                        | 3,129                  | –                  |
| Nedbank Group Ltd.  | ZAR      | 408                        | 5,346                  | –                  |
| Vodacom Group Ltd.  | ZAR      | 2,565                      | 12,780                 | 0.01               |
|   |          |                            | <u>80,676</u>          | <u>0.06</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 88                         | 9,980                  | 0.01               |
| Celltrion, Inc.   | KRW      | 42                         | 4,962                  | –                  |
| Hana Financial Group, Inc.  | KRW      | 3,877                      | 159,520                | 0.12               |
| Industrial Bank of Korea  | KRW      | 3,686                      | 35,030                 | 0.03               |
| KB Financial Group, Inc.  | KRW      | 416                        | 22,136                 | 0.02               |
| Krafton, Inc.   | KRW      | 32                         | 6,106                  | –                  |
| LG Chem Ltd.  | KRW      | 28                         | 6,557                  | –                  |
| LG Energy Solution Ltd.   | KRW      | 295                        | 65,288                 | 0.05               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 311                        | 13,408                 | 0.01               |
| Samsung Electronics Co. Ltd.  | KRW      | 2,071                      | 114,411                | 0.09               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 42                         | 11,075                 | 0.01               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 237                        | 14,217                 | 0.01               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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 SDI Co. Ltd.  | KRW      | 172                        | 41,273                 | 0.03               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 5,037                      | 164,399                | 0.12               |
| SK Hynix, Inc.  | KRW      | 314                        | 50,337                 | 0.04               |
| SK Square Co. Ltd.  | KRW      | 420                        | 28,470                 | 0.02               |
| SK Telecom Co. Ltd., ADR  | USD      | 4,004                      | 78,193                 | 0.06               |
| Woori Financial Group, Inc.   | KRW      | 767                        | 7,637                  | 0.01               |
|   |          |                            | <u>832,999</u>         | <u>0.63</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 17,750                     | 165,998                | 0.13               |
| Banco Santander SA  | EUR      | 7,519                      | 32,561                 | 0.02               |
| CaixaBank SA  | EUR      | 5,103                      | 25,224                 | 0.02               |
| EDP Renovaveis SA   | EUR      | 2,181                      | 28,462                 | 0.02               |
| Redeia Corp. SA   | EUR      | 2,818                      | 45,990                 | 0.03               |
| Telefonica SA   | EUR      | 35,621                     | 141,059                | 0.11               |
|   |          |                            | <u>439,294</u>         | <u>0.33</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Unibail-Rodamco-Westfield, REIT   | EUR      | 182                        | 13,381                 | 0.01               |
|   |          |                            | <u>13,381</u>          | <u>0.01</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| AddTech AB 'B'  | SEK      | 2,853                      | 66,209                 | 0.05               |
| Atlas Copco AB 'A'  | SEK      | 1,990                      | 34,926                 | 0.03               |
| Atlas Copco AB 'B'  | SEK      | 591                        | 8,912                  | 0.01               |
| Axfood AB   | SEK      | 4,816                      | 118,129                | 0.09               |
| Boliden AB  | SEK      | 405                        | 12,100                 | 0.01               |
| Epiroc AB 'A'   | SEK      | 1,028                      | 19,156                 | 0.01               |
| H & M Hennes & Mauritz AB 'B'   | SEK      | 1,013                      | 14,963                 | 0.01               |
| Investor AB 'B'   | SEK      | 549                        | 14,037                 | 0.01               |
| Sandvik AB  | SEK      | 2,046                      | 38,288                 | 0.03               |
| Svenska Cellulosa AB SCA 'B'  | SEK      | 2,312                      | 31,889                 | 0.02               |
| Svenska Handelsbanken AB 'A'  | SEK      | 2,904                      | 25,829                 | 0.02               |
| Swedish Orphan Biovitrum AB   | SEK      | 446                        | 11,144                 | 0.01               |
| Telia Co. AB  | SEK      | 35,060                     | 87,820                 | 0.06               |
| Volvo AB 'B'  | SEK      | 391                        | 9,339                  | 0.01               |
|   |          |                            | <u>492,741</u>         | <u>0.37</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 4,279                      | 221,798                | 0.17               |
| Alcon, Inc.   | USD      | 1,909                      | 158,669                | 0.12               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 310                        | 73,781                 | 0.06               |
| Cie Financiere Richemont SA   | CHF      | 267                        | 38,882                 | 0.03               |
| DSM-Firmenich AG  | EUR      | 1,104                      | 116,582                | 0.09               |
| EMS-Chemie Holding AG   | CHF      | 5                          | 3,824                  | –                  |
| Geberit AG  | CHF      | 230                        | 126,765                | 0.09               |
| Givaudan SA   | CHF      | 5                          | 22,117                 | 0.02               |
| Lonza Group AG  | CHF      | 187                        | 95,221                 | 0.07               |
| Nestle SA   | CHF      | 731                        | 69,618                 | 0.05               |
| Novartis AG   | CHF      | 3,174                      | 316,947                | 0.24               |
| Roche Holding AG  | CHF      | 12                         | 3,412                  | –                  |
| Roche Holding AG  | CHF      | 336                        | 87,046                 | 0.07               |
| Sika AG   | CHF      | 936                        | 249,969                | 0.19               |
| Swiss Life Holding AG   | CHF      | 6                          | 4,116                  | –                  |
| Swiss Prime Site AG   | CHF      | 525                        | 46,445                 | 0.03               |
| Swisscom AG   | CHF      | 89                         | 46,714                 | 0.03               |
| TE Connectivity Ltd.  | USD      | 1,772                      | 248,717                | 0.19               |
| VAT Group AG, Reg. S, 144A  | CHF      | 53                         | 28,033                 | 0.02               |
| Zurich Insurance Group AG   | CHF      | 128                        | 63,676                 | 0.05               |
|   |          |                            | 2,022,332              | 1.52               |
| <i>Taiwan</i>   |          |                            |                        |                    |
| ASE Technology Holding Co. Ltd.   | TWD      | 31,000                     | 150,234                | 0.11               |
| Asustek Computer, Inc.  | TWD      | 3,000                      | 42,969                 | 0.03               |
| Catcher Technology Co. Ltd.   | TWD      | 20,000                     | 133,452                | 0.10               |
| Delta Electronics, Inc.   | TWD      | 25,000                     | 278,623                | 0.21               |
| Feng TAY Enterprise Co. Ltd.  | TWD      | 2,240                      | 9,986                  | 0.01               |
| Fortune Electric Co. Ltd.   | TWD      | 1,000                      | 27,179                 | 0.02               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 2,000                      | 4,562                  | –                  |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 6,000                      | 36,929                 | 0.03               |
| Lite-On Technology Corp.  | TWD      | 1,000                      | 3,049                  | –                  |
| MediaTek, Inc.  | TWD      | 5,000                      | 201,328                | 0.15               |
| Nanya Technology Corp.  | TWD      | 8,000                      | 16,037                 | 0.01               |
| Novatek Microelectronics Corp.  | TWD      | 9,000                      | 156,863                | 0.12               |
| Synnex Technology International Corp.   | TWD      | 3,000                      | 6,307                  | 0.01               |
| Taiwan High Speed Rail Corp.  | TWD      | 37,000                     | 32,350                 | 0.03               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 10,000                     | 277,832                | 0.21               |
| Unimicron Technology Corp.  | TWD      | 1,000                      | 5,177                  | –                  |
| United Microelectronics Corp.   | TWD      | 11,000                     | 17,622                 | 0.01               |
|   |          |                            | 1,400,499              | 1.05               |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 9,837                      | 17,932                 | 0.01               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>Turkey (continued)</i>   |          |                            |                        |                    |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 22,817                     | 10,293                 | 0.01               |
|   |          |                            | 28,225                 | 0.02               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglogold Ashanti plc   | ZAR      | 253                        | 5,944                  | –                  |
| Antofagasta plc   | GBP      | 1,873                      | 46,613                 | 0.04               |
| ARM Holdings plc, ADR   | USD      | 757                        | 115,568                | 0.09               |
| Ashtead Group plc   | GBP      | 116                        | 7,227                  | 0.01               |
| AstraZeneca plc   | GBP      | 933                        | 135,971                | 0.10               |
| Aviva plc   | GBP      | 2,430                      | 13,660                 | 0.01               |
| Barclays plc  | GBP      | 1,763                      | 4,344                  | –                  |
| Barratt Developments plc  | GBP      | 16,005                     | 89,139                 | 0.07               |
| Berkeley Group Holdings plc   | GBP      | 130                        | 7,035                  | 0.01               |
| Compass Group plc   | GBP      | 11,254                     | 286,714                | 0.22               |
| Cranswick plc   | GBP      | 1,140                      | 59,768                 | 0.05               |
| DS Smith plc  | GBP      | 14,695                     | 72,969                 | 0.06               |
| GSK plc   | GBP      | 13,067                     | 235,729                | 0.18               |
| Haleon plc  | GBP      | 1,566                      | 5,959                  | –                  |
| HSBC Holdings plc   | GBP      | 8,754                      | 70,613                 | 0.05               |
| Informa plc   | GBP      | 386                        | 3,896                  | –                  |
| JD Sports Fashion plc   | GBP      | 44,644                     | 62,924                 | 0.05               |
| Lloyds Banking Group plc  | GBP      | 6,015                      | 3,884                  | –                  |
| London Stock Exchange Group plc   | GBP      | 129                        | 14,302                 | 0.01               |
| NatWest Group plc   | GBP      | 3,927                      | 14,442                 | 0.01               |
| Pearson plc   | GBP      | 1,996                      | 23,326                 | 0.02               |
| Prudential plc  | GBP      | 2,547                      | 21,582                 | 0.02               |
| Reckitt Benckiser Group plc   | GBP      | 86                         | 4,344                  | –                  |
| RELX plc  | GBP      | 1,593                      | 68,373                 | 0.05               |
| RELX plc  | EUR      | 1,792                      | 76,984                 | 0.06               |
| Rentokil Initial plc  | GBP      | 688                        | 3,743                  | –                  |
| Royalty Pharma plc 'A'  | USD      | 3,593                      | 88,404                 | 0.07               |
| Severn Trent plc  | GBP      | 1,415                      | 39,721                 | 0.03               |
| SSE plc   | GBP      | 9,034                      | 190,678                | 0.14               |
| Standard Chartered plc  | GBP      | 3,625                      | 30,613                 | 0.02               |
| Tesco plc   | GBP      | 1,804                      | 6,511                  | –                  |
| Unilever plc  | EUR      | 4,608                      | 236,298                | 0.18               |
| United Utilities Group plc  | GBP      | 3,530                      | 40,911                 | 0.03               |
| Vodafone Group plc  | GBP      | 165,378                    | 136,073                | 0.10               |
| Whitbread plc   | GBP      | 921                        | 32,317                 | 0.02               |
|   |          |                            | 2,256,579              | 1.70               |



## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| A O Smith Corp.   | USD      | 828                        | 63,181                 | 0.05               |
| A10 Networks, Inc.  | USD      | 1,789                      | 23,119                 | 0.02               |
| Abbott Laboratories   | USD      | 232                        | 22,493                 | 0.02               |
| AbbVie, Inc.  | USD      | 538                        | 86,100                 | 0.06               |
| ACCO Brands Corp.   | USD      | 11,690                     | 51,265                 | 0.04               |
| Adobe, Inc.   | USD      | 135                        | 69,977                 | 0.05               |
| Advanced Micro Devices, Inc.  | USD      | 414                        | 62,659                 | 0.05               |
| AECOM   | USD      | 3,192                      | 262,508                | 0.20               |
| Aflac, Inc.   | USD      | 501                        | 41,749                 | 0.03               |
| Agilent Technologies, Inc.  | USD      | 3,127                      | 378,216                | 0.28               |
| Airbnb, Inc. 'A'  | USD      | 484                        | 68,476                 | 0.05               |
| Akamai Technologies, Inc.   | USD      | 262                        | 22,021                 | 0.02               |
| Albemarle Corp.   | USD      | 1,148                      | 102,316                | 0.08               |
| Align Technology, Inc.  | USD      | 128                        | 28,834                 | 0.02               |
| Allstate Corp. (The)  | USD      | 43                         | 6,406                  | –                  |
| Ally Financial, Inc.  | USD      | 3,655                      | 135,287                | 0.10               |
| Alnylam Pharmaceuticals, Inc.   | USD      | 151                        | 34,237                 | 0.03               |
| Alphabet, Inc. 'A'  | USD      | 1,420                      | 241,337                | 0.18               |
| Amazon.com, Inc.  | USD      | 711                        | 128,202                | 0.10               |
| American Express Co.  | USD      | 233                        | 50,339                 | 0.04               |
| American International Group, Inc.  | USD      | 260                        | 18,010                 | 0.01               |
| Ameriprise Financial, Inc.  | USD      | 143                        | 56,999                 | 0.04               |
| Amgen, Inc.   | USD      | 214                        | 62,388                 | 0.05               |
| Analog Devices, Inc.  | USD      | 1,289                      | 274,530                | 0.21               |
| ANSYS, Inc.   | USD      | 30                         | 8,999                  | 0.01               |
| Apollo Global Management, Inc.  | USD      | 198                        | 21,813                 | 0.02               |
| Apple, Inc.   | USD      | 7,282                      | 1,431,057              | 1.08               |
| Applied Industrial Technologies, Inc.   | USD      | 224                        | 40,547                 | 0.03               |
| Applied Materials, Inc.   | USD      | 371                        | 81,691                 | 0.06               |
| AppLovin Corp. 'A'  | USD      | 108                        | 8,386                  | 0.01               |
| Ares Management Corp. 'A'   | USD      | 129                        | 16,042                 | 0.01               |
| Arista Networks, Inc.   | USD      | 115                        | 37,607                 | 0.03               |
| Array Technologies, Inc.  | USD      | 2,621                      | 25,091                 | 0.02               |
| Arthur J Gallagher & Co.  | USD      | 40                         | 9,678                  | 0.01               |
| Aspen Technology, Inc.  | USD      | 189                        | 35,028                 | 0.03               |
| AT&T, Inc.  | USD      | 20,198                     | 360,143                | 0.27               |
| Atlassian Corp. 'A'   | USD      | 57                         | 9,407                  | 0.01               |
| Autodesk, Inc.  | USD      | 817                        | 188,632                | 0.14               |
| Automatic Data Processing, Inc.   | USD      | 338                        | 75,276                 | 0.06               |
| AutoZone, Inc.  | USD      | 5                          | 13,828                 | 0.01               |
| AvalonBay Communities, Inc., REIT   | USD      | 147                        | 28,377                 | 0.02               |
| Avantor, Inc.   | USD      | 7,287                      | 144,142                | 0.11               |
| Avery Dennison Corp.  | USD      | 1,205                      | 245,835                | 0.19               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Ball Corp.  | USD      | 227                        | 12,712                 | 0.01               |
| Bank of America Corp.   | USD      | 3,100                      | 115,033                | 0.09               |
| Bank of New York Mellon Corp. (The)   | USD      | 4,060                      | 226,875                | 0.17               |
| Bath & Body Works, Inc.   | USD      | 922                        | 33,594                 | 0.03               |
| Baxter International, Inc.  | USD      | 3,376                      | 105,367                | 0.08               |
| Becton Dickinson & Co.  | USD      | 114                        | 24,859                 | 0.02               |
| Bentley Systems, Inc. 'B'   | USD      | 76                         | 3,500                  | –                  |
| Best Buy Co., Inc.  | USD      | 1,515                      | 119,150                | 0.09               |
| Biogen, Inc.  | USD      | 645                        | 139,514                | 0.11               |
| BioMarin Pharmaceutical, Inc.   | USD      | 313                        | 24,044                 | 0.02               |
| Block, Inc. 'A'   | USD      | 61                         | 3,671                  | –                  |
| Booking Holdings, Inc.  | USD      | 25                         | 92,407                 | 0.07               |
| BorgWarner, Inc.  | USD      | 3,103                      | 93,343                 | 0.07               |
| Boston Properties, Inc., REIT   | USD      | 461                        | 26,479                 | 0.02               |
| Boston Scientific Corp.   | USD      | 3,572                      | 256,664                | 0.19               |
| Bristol-Myers Squibb Co.  | USD      | 5,592                      | 216,688                | 0.16               |
| Broadcom, Inc.  | USD      | 155                        | 232,197                | 0.17               |
| Broadridge Financial Solutions, Inc.  | USD      | 202                        | 37,130                 | 0.03               |
| Cadence Design Systems, Inc.  | USD      | 162                        | 46,518                 | 0.04               |
| Capital One Financial Corp.   | USD      | 144                        | 18,602                 | 0.01               |
| Carlisle Cos., Inc.   | USD      | 522                        | 197,359                | 0.15               |
| Cavco Industries, Inc.  | USD      | 220                        | 71,059                 | 0.05               |
| Cboe Global Markets, Inc.   | USD      | 54                         | 8,568                  | 0.01               |
| CDW Corp.   | USD      | 151                        | 31,537                 | 0.02               |
| Centene Corp.   | USD      | 1,938                      | 119,887                | 0.09               |
| Charles River Laboratories International, Inc.  | USD      | 43                         | 8,288                  | 0.01               |
| Charles Schwab Corp. (The)  | USD      | 358                        | 24,615                 | 0.02               |
| Charter Communications, Inc. 'A'  | USD      | 33                         | 9,205                  | 0.01               |
| Church & Dwight Co., Inc.   | USD      | 541                        | 52,336                 | 0.04               |
| Cigna Group (The)   | USD      | 231                        | 71,250                 | 0.05               |
| Cintas Corp.  | USD      | 81                         | 52,924                 | 0.04               |
| Cisco Systems, Inc.   | USD      | 7,372                      | 326,796                | 0.25               |
| Citigroup, Inc.   | USD      | 67                         | 3,967                  | –                  |
| Clean Harbors, Inc.   | USD      | 1,059                      | 223,460                | 0.17               |
| Cloudflare, Inc. 'A'  | USD      | 277                        | 21,408                 | 0.02               |
| CME Group, Inc.   | USD      | 127                        | 23,297                 | 0.02               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 55                         | 3,490                  | –                  |
| Colgate-Palmolive Co.   | USD      | 790                        | 71,529                 | 0.05               |
| Comcast Corp. 'A'   | USD      | 2,628                      | 96,023                 | 0.07               |
| Confluent, Inc. 'A'   | USD      | 200                        | 5,511                  | –                  |
| Copart, Inc.  | USD      | 977                        | 49,372                 | 0.04               |
| Corning, Inc.   | USD      | 448                        | 16,240                 | 0.01               |
| Corpay, Inc.  | USD      | 140                        | 34,800                 | 0.03               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| CoStar Group, Inc.  | USD      | 358                        | 24,765                 | 0.02               |
| Costco Wholesale Corp.  | USD      | 187                        | 148,307                | 0.11               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 185                        | 66,144                 | 0.05               |
| Crown Holdings, Inc.  | USD      | 24                         | 1,666                  | –                  |
| CSX Corp.   | USD      | 1,757                      | 54,837                 | 0.04               |
| Cummins, Inc.   | USD      | 23                         | 5,943                  | –                  |
| CVS Health Corp.  | USD      | 2,083                      | 114,786                | 0.09               |
| Danaher Corp.   | USD      | 257                        | 59,913                 | 0.05               |
| Darling Ingredients, Inc.   | USD      | 1,295                      | 44,405                 | 0.03               |
| Datadog, Inc. 'A'   | USD      | 300                        | 36,302                 | 0.03               |
| Dayforce, Inc.  | USD      | 268                        | 12,403                 | 0.01               |
| Deckers Outdoor Corp.   | USD      | 250                        | 225,787                | 0.17               |
| Deere & Co.   | USD      | 210                        | 73,210                 | 0.06               |
| Dell Technologies, Inc. 'C'   | USD      | 89                         | 11,452                 | 0.01               |
| Dexcom, Inc.  | USD      | 250                        | 26,447                 | 0.02               |
| Dick's Sporting Goods, Inc.   | USD      | 21                         | 4,210                  | –                  |
| Digital Realty Trust, Inc., REIT  | USD      | 61                         | 8,654                  | 0.01               |
| Discover Financial Services   | USD      | 46                         | 5,614                  | –                  |
| Dollar General Corp.  | USD      | 137                        | 16,903                 | 0.01               |
| Dollar Tree, Inc.   | USD      | 84                         | 8,368                  | 0.01               |
| DoorDash, Inc. 'A'  | USD      | 533                        | 54,098                 | 0.04               |
| Dropbox, Inc. 'A'   | USD      | 3,731                      | 78,223                 | 0.06               |
| DXC Technology Co.  | USD      | 4,087                      | 72,798                 | 0.05               |
| Dynatrace, Inc.   | USD      | 1,002                      | 41,828                 | 0.03               |
| eBay, Inc.  | USD      | 4,045                      | 202,750                | 0.15               |
| Ecolab, Inc.  | USD      | 829                        | 184,093                | 0.14               |
| Edison International  | USD      | 822                        | 55,076                 | 0.04               |
| Edwards Lifesciences Corp.  | USD      | 206                        | 17,754                 | 0.01               |
| Electronic Arts, Inc.   | USD      | 1,065                      | 138,452                | 0.10               |
| Elevance Health, Inc.   | USD      | 171                        | 86,455                 | 0.07               |
| Eli Lilly & Co.   | USD      | 320                        | 270,326                | 0.20               |
| Emerson Electric Co.  | USD      | 620                        | 63,727                 | 0.05               |
| Enphase Energy, Inc.  | USD      | 69                         | 6,419                  | –                  |
| Equitable Holdings, Inc.  | USD      | 1,085                      | 41,365                 | 0.03               |
| Equity Residential, REIT  | USD      | 292                        | 18,892                 | 0.01               |
| Essential Utilities, Inc.   | USD      | 254                        | 8,847                  | 0.01               |
| Essex Property Trust, Inc., REIT  | USD      | 43                         | 10,921                 | 0.01               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 475                        | 47,157                 | 0.04               |
| Ethan Allen Interiors, Inc.   | USD      | 4,142                      | 107,787                | 0.08               |
| Etsy, Inc.  | USD      | 503                        | 27,681                 | 0.02               |
| Eversource Energy   | USD      | 430                        | 22,753                 | 0.02               |
| Exact Sciences Corp.  | USD      | 444                        | 17,503                 | 0.01               |
| Exelon Corp.  | USD      | 1,535                      | 49,570                 | 0.04               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Expedia Group, Inc.   | USD      | 1,309                      | 153,880                | 0.12               |
| Extra Space Storage, Inc., REIT   | USD      | 80                         | 11,600                 | 0.01               |
| F5, Inc.  | USD      | 567                        | 91,117                 | 0.07               |
| Fastenal Co.  | USD      | 266                        | 15,596                 | 0.01               |
| Fidelity National Information Services, Inc.  | USD      | 189                        | 13,290                 | 0.01               |
| Fifth Third Bancorp   | USD      | 144                        | 4,903                  | –                  |
| First Citizens BancShares, Inc. 'A'   | USD      | 7                          | 10,996                 | 0.01               |
| First Solar, Inc.   | USD      | 503                        | 105,814                | 0.08               |
| Fiserv, Inc.  | USD      | 331                        | 46,030                 | 0.03               |
| Fortinet, Inc.  | USD      | 314                        | 17,658                 | 0.01               |
| Fortive Corp.   | USD      | 798                        | 55,173                 | 0.04               |
| Fortune Brands Innovations, Inc.  | USD      | 634                        | 38,416                 | 0.03               |
| Fox Corp. 'A'   | USD      | 1,565                      | 50,188                 | 0.04               |
| Gartner, Inc.   | USD      | 11                         | 4,609                  | –                  |
| GE HealthCare Technologies, Inc.  | USD      | 155                        | 11,269                 | 0.01               |
| Gen Digital, Inc.   | USD      | 218                        | 5,081                  | –                  |
| General Mills, Inc.   | USD      | 536                        | 31,637                 | 0.02               |
| General Motors Co.  | USD      | 4,304                      | 186,577                | 0.14               |
| Gilead Sciences, Inc.   | USD      | 3,332                      | 213,304                | 0.16               |
| Global Payments, Inc.   | USD      | 90                         | 8,120                  | 0.01               |
| GoDaddy, Inc. 'A'   | USD      | 57                         | 7,430                  | 0.01               |
| Goldman Sachs Group, Inc. (The)   | USD      | 146                        | 61,618                 | 0.05               |
| GRAIL, Inc.   | USD      | 32                         | 459                    | –                  |
| H&R Block, Inc.   | USD      | 2,367                      | 119,769                | 0.09               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 465                        | 43,621                 | 0.03               |
| HCA Healthcare, Inc.  | USD      | 184                        | 55,158                 | 0.04               |
| Heidrick & Struggles International, Inc.  | USD      | 2,021                      | 59,550                 | 0.04               |
| Henry Schein, Inc.  | USD      | 27                         | 1,615                  | –                  |
| Hewlett Packard Enterprise Co.  | USD      | 491                        | 9,699                  | 0.01               |
| Hilton Worldwide Holdings, Inc.   | USD      | 331                        | 67,389                 | 0.05               |
| Home Depot, Inc. (The)  | USD      | 482                        | 154,816                | 0.12               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 1,181                      | 19,813                 | 0.01               |
| HP, Inc.  | USD      | 4,723                      | 154,327                | 0.12               |
| Hubbell, Inc. 'B'   | USD      | 47                         | 16,028                 | 0.01               |
| HubSpot, Inc.   | USD      | 54                         | 29,717                 | 0.02               |
| Humana, Inc.  | USD      | 77                         | 26,845                 | 0.02               |
| Huntington Bancshares, Inc.   | USD      | 2,008                      | 24,694                 | 0.02               |
| IDEX Corp.  | USD      | 27                         | 5,069                  | –                  |
| IDEXX Laboratories, Inc.  | USD      | 8                          | 3,637                  | –                  |
| Illinois Tool Works, Inc.   | USD      | 172                        | 38,029                 | 0.03               |
| Illumina, Inc.  | USD      | 192                        | 18,699                 | 0.01               |
| Incyte Corp.  | USD      | 1,730                      | 97,852                 | 0.07               |
| Ingersoll Rand, Inc.  | USD      | 653                        | 55,347                 | 0.04               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Insulet Corp.   | USD      | 20                         | 3,766                  | –                  |
| Intel Corp.   | USD      | 1,482                      | 42,825                 | 0.03               |
| Intercontinental Exchange, Inc.   | USD      | 294                        | 37,551                 | 0.03               |
| InterDigital, Inc.  | USD      | 1,280                      | 139,209                | 0.10               |
| International Business Machines Corp.   | USD      | 1,880                      | 303,379                | 0.23               |
| International Flavors & Fragrances, Inc.  | USD      | 646                        | 57,388                 | 0.04               |
| Intuit, Inc.  | USD      | 18                         | 11,038                 | 0.01               |
| Intuitive Surgical, Inc.  | USD      | 120                        | 49,808                 | 0.04               |
| IQVIA Holdings, Inc.  | USD      | 42                         | 8,286                  | 0.01               |
| Iron Mountain, Inc., REIT   | USD      | 598                        | 50,005                 | 0.04               |
| Itron, Inc.   | USD      | 504                        | 46,537                 | 0.04               |
| Jack Henry & Associates, Inc.   | USD      | 28                         | 4,337                  | –                  |
| Jackson Financial, Inc. 'A'   | USD      | 880                        | 60,974                 | 0.05               |
| JB Hunt Transport Services, Inc.  | USD      | 19                         | 2,836                  | –                  |
| Johnson & Johnson   | USD      | 564                        | 76,916                 | 0.06               |
| JPMorgan Chase & Co.  | USD      | 1,058                      | 199,665                | 0.15               |
| Juniper Networks, Inc.  | USD      | 121                        | 4,116                  | –                  |
| Kelly Services, Inc. 'A'  | USD      | 2,995                      | 59,830                 | 0.05               |
| KeyCorp   | USD      | 1,348                      | 17,873                 | 0.01               |
| Keysight Technologies, Inc.   | USD      | 221                        | 28,199                 | 0.02               |
| Kimberly-Clark Corp.  | USD      | 115                        | 14,829                 | 0.01               |
| KKR & Co., Inc. 'A'   | USD      | 176                        | 17,282                 | 0.01               |
| KLA Corp.   | USD      | 55                         | 42,312                 | 0.03               |
| Kraft Heinz Co. (The)   | USD      | 652                        | 19,601                 | 0.01               |
| Lam Research Corp.  | USD      | 56                         | 55,639                 | 0.04               |
| Lattice Semiconductor Corp.   | USD      | 539                        | 29,164                 | 0.02               |
| Lennar Corp. 'A'  | USD      | 181                        | 25,310                 | 0.02               |
| Liberty Media Corp-Liberty Formula One 'C'  | USD      | 75                         | 5,027                  | –                  |
| LKQ Corp.   | USD      | 1,196                      | 46,412                 | 0.04               |
| Lowe's Cos., Inc.   | USD      | 323                        | 66,441                 | 0.05               |
| LPL Financial Holdings, Inc.  | USD      | 202                        | 52,642                 | 0.04               |
| Lululemon Athletica, Inc.   | USD      | 157                        | 43,756                 | 0.03               |
| Macy's, Inc.  | USD      | 5,880                      | 105,338                | 0.08               |
| Marriott International, Inc. 'A'  | USD      | 285                        | 64,292                 | 0.05               |
| Marsh & McLennan Cos., Inc.   | USD      | 33                         | 6,488                  | –                  |
| Martin Marietta Materials, Inc.   | USD      | 67                         | 33,870                 | 0.03               |
| Marvell Technology, Inc.  | USD      | 1,780                      | 116,092                | 0.09               |
| Mastercard, Inc. 'A'  | USD      | 330                        | 135,837                | 0.10               |
| Match Group, Inc.   | USD      | 1,651                      | 46,800                 | 0.04               |
| Maximus, Inc.   | USD      | 842                        | 67,329                 | 0.05               |
| Medifast, Inc.  | USD      | 1,378                      | 28,055                 | 0.02               |
| MercadoLibre, Inc.  | USD      | 17                         | 26,067                 | 0.02               |
| Merck & Co., Inc.   | USD      | 3,572                      | 412,609                | 0.31               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| MetLife, Inc.   | USD      | 929                        | 60,841                 | 0.05               |
| Mettler-Toledo International, Inc.  | USD      | 28                         | 36,513                 | 0.03               |
| MGIC Investment Corp.   | USD      | 6,501                      | 130,718                | 0.10               |
| Microchip Technology, Inc.  | USD      | 149                        | 12,721                 | 0.01               |
| Micron Technology, Inc.   | USD      | 454                        | 55,717                 | 0.04               |
| Microsoft Corp.   | USD      | 2,402                      | 1,001,702              | 0.75               |
| Moderna, Inc.   | USD      | 118                        | 13,074                 | 0.01               |
| Molina Healthcare, Inc.   | USD      | 18                         | 4,993                  | –                  |
| MongoDB, Inc. 'A'   | USD      | 63                         | 14,693                 | 0.01               |
| Monolithic Power Systems, Inc.  | USD      | 217                        | 166,368                | 0.13               |
| Morgan Stanley  | USD      | 480                        | 43,528                 | 0.03               |
| Motorola Solutions, Inc.  | USD      | 110                        | 39,623                 | 0.03               |
| Movado Group, Inc.  | USD      | 2,491                      | 57,781                 | 0.04               |
| MSCI, Inc. 'A'  | USD      | 27                         | 12,136                 | 0.01               |
| Nasdaq, Inc.  | USD      | 140                        | 7,872                  | 0.01               |
| NetApp, Inc.  | USD      | 1,798                      | 216,079                | 0.16               |
| Netflix, Inc.   | USD      | 222                        | 139,793                | 0.11               |
| NetScout Systems, Inc.  | USD      | 3,877                      | 66,163                 | 0.05               |
| Neurocrine Biosciences, Inc.  | USD      | 134                        | 17,213                 | 0.01               |
| Newmont Corp.   | USD      | 1,606                      | 62,742                 | 0.05               |
| News Corp. 'A'  | USD      | 1,936                      | 49,802                 | 0.04               |
| NextEra Energy, Inc.  | USD      | 1,118                      | 73,866                 | 0.06               |
| NIKE, Inc. 'B'  | USD      | 925                        | 65,050                 | 0.05               |
| Nordson Corp.   | USD      | 69                         | 14,932                 | 0.01               |
| Norfolk Southern Corp.  | USD      | 86                         | 17,227                 | 0.01               |
| Northern Trust Corp.  | USD      | 1,393                      | 109,152                | 0.08               |
| Nucor Corp.   | USD      | 83                         | 12,242                 | 0.01               |
| NVIDIA Corp.  | USD      | 12,308                     | 1,418,736              | 1.07               |
| NVR, Inc.   | USD      | 3                          | 21,242                 | 0.02               |
| Old Dominion Freight Line, Inc.   | USD      | 351                        | 57,837                 | 0.04               |
| ON Semiconductor Corp.  | USD      | 2,158                      | 138,027                | 0.10               |
| OneMain Holdings, Inc.  | USD      | 2,008                      | 90,849                 | 0.07               |
| Oracle Corp.  | USD      | 1,194                      | 157,306                | 0.12               |
| OraSure Technologies, Inc.  | USD      | 2,766                      | 10,994                 | 0.01               |
| Otis Worldwide Corp.  | USD      | 661                        | 59,368                 | 0.04               |
| Palantir Technologies, Inc. 'A'   | USD      | 541                        | 12,786                 | 0.01               |
| Palo Alto Networks, Inc.  | USD      | 191                        | 60,416                 | 0.05               |
| Paramount Global 'B'  | USD      | 188                        | 1,823                  | –                  |
| Paychex, Inc.   | USD      | 420                        | 46,462                 | 0.04               |
| Paycom Software, Inc.   | USD      | 298                        | 39,772                 | 0.03               |
| Paylocity Holding Corp.   | USD      | 103                        | 12,671                 | 0.01               |
| PayPal Holdings, Inc., CDI  | USD      | 622                        | 33,678                 | 0.03               |
| Perdoceo Education Corp.  | USD      | 5,754                      | 114,999                | 0.09               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Pfizer, Inc.  | USD      | 9,077                      | 236,972                | 0.18               |
| Pinterest, Inc. 'A'   | USD      | 1,270                      | 52,222                 | 0.04               |
| Power Integrations, Inc.  | USD      | 899                        | 58,876                 | 0.04               |
| PPG Industries, Inc.  | USD      | 81                         | 9,514                  | 0.01               |
| Premier, Inc. 'A'   | USD      | 3,506                      | 61,075                 | 0.05               |
| Principal Financial Group, Inc.   | USD      | 314                        | 22,984                 | 0.02               |
| Procore Technologies, Inc.  | USD      | 560                        | 34,648                 | 0.03               |
| Procter & Gamble Co. (The)  | USD      | 1,089                      | 167,574                | 0.13               |
| Progressive Corp. (The)   | USD      | 363                        | 70,351                 | 0.05               |
| Prologis, Inc., REIT  | USD      | 140                        | 14,671                 | 0.01               |
| Prudential Financial, Inc.  | USD      | 523                        | 57,187                 | 0.04               |
| PTC, Inc.   | USD      | 1,261                      | 213,749                | 0.16               |
| Public Service Enterprise Group, Inc.   | USD      | 144                        | 9,902                  | 0.01               |
| Public Storage, REIT  | USD      | 101                        | 27,108                 | 0.02               |
| PulteGroup, Inc.  | USD      | 1,423                      | 146,184                | 0.11               |
| QUALCOMM, Inc.  | USD      | 2,271                      | 422,055                | 0.32               |
| Quanta Services, Inc.   | USD      | 989                        | 234,472                | 0.18               |
| Radian Group, Inc.  | USD      | 4,732                      | 137,313                | 0.10               |
| Raymond James Financial, Inc.   | USD      | 83                         | 9,573                  | 0.01               |
| Regal Rexnord Corp.   | USD      | 662                        | 83,523                 | 0.06               |
| Regency Centers Corp., REIT   | USD      | 644                        | 37,375                 | 0.03               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 291                        | 285,374                | 0.21               |
| Regions Financial Corp.   | USD      | 1,744                      | 32,610                 | 0.02               |
| Repligen Corp.  | USD      | 28                         | 3,293                  | –                  |
| Republic Services, Inc. 'A'   | USD      | 282                        | 51,135                 | 0.04               |
| ResMed, Inc.  | USD      | 51                         | 9,109                  | 0.01               |
| Revvity, Inc.   | USD      | 42                         | 4,109                  | –                  |
| Rivian Automotive, Inc. 'A'   | USD      | 192                        | 2,404                  | –                  |
| Robert Half, Inc.   | USD      | 1,508                      | 90,023                 | 0.07               |
| ROBLOX Corp. 'A'  | USD      | 166                        | 5,763                  | –                  |
| Rockwell Automation, Inc.   | USD      | 231                        | 59,333                 | 0.04               |
| Roku, Inc. 'A'  | USD      | 238                        | 13,308                 | 0.01               |
| Rollins, Inc.   | USD      | 266                        | 12,109                 | 0.01               |
| S&P Global, Inc.  | USD      | 25                         | 10,404                 | 0.01               |
| Salesforce, Inc.  | USD      | 394                        | 94,516                 | 0.07               |
| Sensient Technologies Corp.   | USD      | 3,847                      | 266,302                | 0.20               |
| ServiceNow, Inc.  | USD      | 58                         | 42,572                 | 0.03               |
| Simon Property Group, Inc., REIT  | USD      | 442                        | 62,604                 | 0.05               |
| Skyworks Solutions, Inc.  | USD      | 850                        | 84,528                 | 0.06               |
| Snap, Inc., CDI 'A'   | USD      | 1,102                      | 17,079                 | 0.01               |
| Snap-on, Inc.   | USD      | 66                         | 16,097                 | 0.01               |
| Snowflake, Inc. 'A'   | USD      | 434                        | 54,704                 | 0.04               |
| Sprouts Farmers Market, Inc.  | USD      | 1,789                      | 139,648                | 0.11               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| State Street Corp.  | USD      | 2,018                      | 139,335                | 0.10               |
| Steel Dynamics, Inc.  | USD      | 184                        | 22,233                 | 0.02               |
| Steelcase, Inc. 'A'   | USD      | 10,182                     | 123,125                | 0.09               |
| Stryker Corp.   | USD      | 116                        | 36,827                 | 0.03               |
| Sunrun, Inc.  | USD      | 4,675                      | 51,734                 | 0.04               |
| Super Micro Computer, Inc.  | USD      | 16                         | 12,232                 | 0.01               |
| Synchrony Financial   | USD      | 4,509                      | 198,535                | 0.15               |
| Synopsys, Inc.  | USD      | 67                         | 37,200                 | 0.03               |
| Sysco Corp.   | USD      | 611                        | 40,699                 | 0.03               |
| Take-Two Interactive Software, Inc.   | USD      | 367                        | 53,245                 | 0.04               |
| Target Corp.  | USD      | 254                        | 35,085                 | 0.03               |
| Taylor Morrison Home Corp. 'A'  | USD      | 2,276                      | 117,734                | 0.09               |
| Tesla, Inc.   | USD      | 1,654                      | 305,382                | 0.23               |
| Tetra Tech, Inc.  | USD      | 1,199                      | 228,758                | 0.17               |
| Texas Instruments, Inc.   | USD      | 1,068                      | 193,849                | 0.15               |
| Thermo Fisher Scientific, Inc.  | USD      | 567                        | 292,560                | 0.22               |
| T-Mobile US, Inc.   | USD      | 457                        | 75,124                 | 0.06               |
| Toast, Inc. 'A'   | USD      | 254                        | 6,107                  | –                  |
| Tractor Supply Co.  | USD      | 198                        | 49,881                 | 0.04               |
| Travelers Cos., Inc. (The)  | USD      | 218                        | 41,361                 | 0.03               |
| Trimble, Inc.   | USD      | 370                        | 19,305                 | 0.01               |
| Truist Financial Corp.  | USD      | 717                        | 25,991                 | 0.02               |
| Twilio, Inc. 'A'  | USD      | 1,748                      | 92,656                 | 0.07               |
| Ulta Beauty, Inc.   | USD      | 74                         | 26,643                 | 0.02               |
| Union Pacific Corp.   | USD      | 397                        | 83,812                 | 0.06               |
| United Parcel Service, Inc. 'B'   | USD      | 232                        | 29,624                 | 0.02               |
| United Rentals, Inc.  | USD      | 95                         | 57,326                 | 0.04               |
| UnitedHealth Group, Inc.  | USD      | 508                        | 241,385                | 0.18               |
| US Bancorp  | USD      | 341                        | 12,631                 | 0.01               |
| Valmont Industries, Inc.  | USD      | 853                        | 218,433                | 0.16               |
| Veeva Systems, Inc. 'A'   | USD      | 315                        | 53,789                 | 0.04               |
| Ventas, Inc., REIT  | USD      | 615                        | 29,414                 | 0.02               |
| Veradigm, Inc.  | USD      | 11,005                     | 97,548                 | 0.07               |
| Veralto Corp.   | USD      | 2,034                      | 181,186                | 0.14               |
| Verisk Analytics, Inc. 'A'  | USD      | 49                         | 12,324                 | 0.01               |
| Verizon Communications, Inc.  | USD      | 8,893                      | 342,195                | 0.26               |
| Vertex Pharmaceuticals, Inc.  | USD      | 127                        | 55,542                 | 0.04               |
| Vertiv Holdings Co. 'A'   | USD      | 1,752                      | 141,517                | 0.11               |
| Visa, Inc. 'A'  | USD      | 637                        | 156,000                | 0.12               |
| Vulcan Materials Co.  | USD      | 247                        | 57,312                 | 0.04               |
| W R Berkley Corp.   | USD      | 584                        | 42,819                 | 0.03               |
| Walmart, Inc.   | USD      | 2,236                      | 141,264                | 0.11               |
| Walt Disney Co. (The)   | USD      | 1,109                      | 102,741                | 0.08               |



## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>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>   |          |                            |                        |                    |
| Warner Bros Discovery, Inc.   | USD      | 17,903                     | 124,281                | 0.09               |
| Waste Management, Inc.  | USD      | 191                        | 38,020                 | 0.03               |
| Waters Corp.  | USD      | 551                        | 149,154                | 0.11               |
| Welltower, Inc., REIT   | USD      | 349                        | 33,948                 | 0.03               |
| West Pharmaceutical Services, Inc.  | USD      | 141                        | 43,335                 | 0.03               |
| Western Union Co. (The)   | USD      | 7,103                      | 80,988                 | 0.06               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 357                        | 52,646                 | 0.04               |
| Williams-Sonoma, Inc.   | USD      | 48                         | 12,646                 | 0.01               |
| WP Carey, Inc., REIT  | USD      | 352                        | 18,080                 | 0.01               |
| WW Grainger, Inc.   | USD      | 63                         | 53,036                 | 0.04               |
| Xerox Holdings Corp.  | USD      | 5,942                      | 64,424                 | 0.05               |
| Xylem, Inc.   | USD      | 2,126                      | 269,045                | 0.20               |
| Yelp, Inc. 'A'  | USD      | 718                        | 24,754                 | 0.02               |
| Zebra Technologies Corp. 'A'  | USD      | 230                        | 66,297                 | 0.05               |
| Zillow Group, Inc. 'C'  | USD      | 92                         | 3,982                  | –                  |
| Zimmer Biomet Holdings, Inc.  | USD      | 163                        | 16,506                 | 0.01               |
| Zoetis, Inc. 'A'  | USD      | 77                         | 12,455                 | 0.01               |
| Zoom Video Communications, Inc. 'A'   | USD      | 1,703                      | 94,052                 | 0.07               |
| Zscaler, Inc.   | USD      | 60                         | 10,759                 | 0.01               |
|   |          |                            | <u>29,504,986</u>      | <u>22.21</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Nomad Foods Ltd.  | USD      | 11,145                     | 171,374                | 0.13               |
|   |          |                            | <u>171,374</u>         | <u>0.13</u>        |
| Total Equities  |          |                            | <u>53,825,676</u>      | <u>40.52</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>103,704,684</u>     | <u>78.06</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Transurban Finance Co. Pty. Ltd., Reg. S 2.45% 16/03/2031   | USD      | 27,000                     | 21,033                 | 0.02               |
|   |          |                            | <u>21,033</u>          | <u>0.02</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| First Quantum Minerals Ltd., 144A 8.625% 01/06/2031   | USD      | 200,000                    | 185,491                | 0.14               |
|   |          |                            | <u>185,491</u>         | <u>0.14</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| 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>  |          |                            |                        |                    |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'A' 4.089%<br>18/03/2035   | EUR      | 180,276                    | 180,504                | 0.14               |
| Cars Alliance Auto Loans Germany V, Reg. S, FRN 'B' 4.849%<br>18/03/2035   | EUR      | 100,000                    | 100,762                | 0.07               |
| Societe Generale SA, Reg. S 4.677% 15/06/2027  | USD      | 200,000                    | 183,227                | 0.14               |
| Societe Generale SA, Reg. S, FRN 6.446% 10/01/2029   | USD      | 307,000                    | 291,134                | 0.22               |
|  |          |                            | <u>755,627</u>         | <u>0.57</u>        |
| <i>Italy</i>   |          |                            |                        |                    |
| Auto ABS Italian Stella Loans SRL, Reg. S, FRN 'B' 5.872%<br>26/10/2039  | EUR      | 100,000                    | 101,502                | 0.08               |
|  |          |                            | <u>101,502</u>         | <u>0.08</u>        |
| <i>Jersey</i>  |          |                            |                        |                    |
| Adient Global Holdings Ltd., 144A 7% 15/04/2028  | USD      | 90,000                     | 86,028                 | 0.06               |
|  |          |                            | <u>86,028</u>          | <u>0.06</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo<br>Financiero Santander, Reg. S, FRN 7.525% 01/10/2028 | USD      | 240,000                    | 232,820                | 0.17               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027  | USD      | 240,000                    | 211,897                | 0.16               |
|  |          |                            | <u>444,717</u>         | <u>0.33</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Greenko Dutch BV, Reg. S 3.85% 29/03/2026  | USD      | 282,100                    | 248,491                | 0.19               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050  | USD      | 300,000                    | 277,326                | 0.21               |
|  |          |                            | <u>525,817</u>         | <u>0.40</u>        |
| <i>United Kingdom</i>  |          |                            |                        |                    |
| WE Soda Investments Holding plc, Reg. S 9.375% 14/02/2031  | USD      | 200,000                    | 190,343                | 0.14               |
|  |          |                            | <u>190,343</u>         | <u>0.14</u>        |
| <i>United States of America</i>  |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 4.875% 15/02/2030  | USD      | 120,000                    | 105,753                | 0.08               |
| Bank of America Corp., FRN 1.734% 22/07/2027   | USD      | 100,000                    | 86,460                 | 0.06               |
| BMW US Capital LLC, 144A 2.55% 01/04/2031  | USD      | 54,000                     | 43,083                 | 0.03               |
| BMW US Capital LLC, 144A 5.15% 11/08/2033  | USD      | 50,000                     | 46,714                 | 0.04               |
| Broadcom, Inc., 144A 4% 15/04/2029   | USD      | 57,000                     | 50,665                 | 0.04               |
| Capital One Financial Corp., FRN 6.312% 08/06/2029   | USD      | 114,000                    | 108,848                | 0.08               |
| Capital One Financial Corp., FRN 5.247% 26/07/2030   | USD      | 32,000                     | 29,295                 | 0.02               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| 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>   |          |                            |                        |                    |
| CCO Holdings LLC, 144A 4.5% 15/08/2030  | USD      | 182,000                    | 143,599                | 0.11               |
| Charter Communications Operating LLC 2.8% 01/04/2031  | USD      | 21,000                     | 16,022                 | 0.01               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 100,000                    | 74,917                 | 0.06               |
| Comcast Corp. 5.5% 15/11/2032   | USD      | 50,000                     | 47,716                 | 0.04               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 150,000                    | 110,551                | 0.08               |
| Intel Corp. 4.15% 05/08/2032  | USD      | 100,000                    | 87,340                 | 0.07               |
| Intel Corp. 5.7% 10/02/2053   | USD      | 50,000                     | 45,895                 | 0.03               |
| Mondelez International, Inc. 3% 17/03/2032  | USD      | 45,000                     | 36,190                 | 0.03               |
| NextEra Energy Capital Holdings, Inc., FRN 6.7% 01/09/2054  | USD      | 170,000                    | 159,008                | 0.12               |
| Niagara Mohawk Power Corp., 144A 5.783% 16/09/2052  | USD      | 8,000                      | 7,297                  | 0.01               |
| Paramount Global 7.875% 30/07/2030  | USD      | 90,000                     | 86,134                 | 0.06               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 350,000                    | 322,487                | 0.24               |
| Sempra, FRN 6.875% 01/10/2054   | USD      | 90,000                     | 83,529                 | 0.06               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 58,000                     | 50,592                 | 0.04               |
| T-Mobile USA, Inc. 5.75% 15/01/2034   | USD      | 100,000                    | 95,979                 | 0.07               |
| US Treasury Bill 0% 26/09/2024  | USD      | 470,000                    | 433,004                | 0.33               |
| Venture Global LNG, Inc., 144A 9.5% 01/02/2029  | USD      | 104,000                    | 106,274                | 0.08               |
| Warnermedia Holdings, Inc. 3.755% 15/03/2027  | USD      | 250,000                    | 221,259                | 0.17               |
| Warnermedia Holdings, Inc. 4.279% 15/03/2032  | USD      | 185,000                    | 150,621                | 0.11               |
| Warnermedia Holdings, Inc. 5.05% 15/03/2042   | USD      | 22,000                     | 16,682                 | 0.01               |
| ZF North America Capital, Inc., Reg. S 6.875% 14/04/2028  | USD      | 150,000                    | 142,740                | 0.11               |
|   |          |                            | 2,908,654              | 2.19               |
| Total Bonds   |          |                            | 5,219,212              | 3.93               |
| Dummy Assets  |          |                            |                        |                    |
| <i>European Union</i>   |          |                            |                        |                    |
| Eur Fair Value Line   | EUR      | 1                          | –                      | –                  |
|   |          |                            | –                      | –                  |
| Total Dummy Assets  |          |                            | –                      | –                  |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 5,219,212              | 3.93               |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 100,000                    | 76,370                 | 0.06               |
|   |          |                            | 76,370                 | 0.06               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued)      |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| SFIL SA, Reg. S 0.05% 04/06/2029  | EUR      | 100,000                    | 85,345                 | 0.06               |
|   |          |                            | <u>85,345</u>          | <u>0.06</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0.125% 09/01/2032                   | EUR      | 200,000                    | 163,162                | 0.12               |
|   |          |                            | <u>163,162</u>         | <u>0.12</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Athora Netherlands NV, Reg. S, FRN 5.375% 31/08/2032                        | EUR      | 400,000                    | 394,662                | 0.30               |
| BNG Bank NV, Reg. S 0.125% 19/04/2033                                       | EUR      | 150,000                    | 116,297                | 0.09               |
| Nederlandse Waterschapsbank NV, Reg. S 0% 08/09/2031                        | EUR      | 250,000                    | 202,222                | 0.15               |
|   |          |                            | <u>713,181</u>         | <u>0.54</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031           | GBP      | 200,000                    | 221,521                | 0.17               |
|   |          |                            | <u>221,521</u>         | <u>0.17</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S, FRN 4.625% 23/08/2032                     | GBP      | 200,000                    | 226,583                | 0.17               |
|   |          |                            | <u>226,583</u>         | <u>0.17</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Legal & General Group plc, Reg. S, FRN 5.25% 21/03/2047                     | USD      | 350,000                    | 316,153                | 0.24               |
| UK Treasury, Reg. S 1.75% 22/07/2057  | GBP      | 484,000                    | 299,501                | 0.22               |
| UK Treasury, Reg. S 2.5% 22/07/2065   | GBP      | 58,000                     | 42,853                 | 0.03               |
|   |          |                            | <u>658,507</u>         | <u>0.49</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| HCA, Inc. 5.25% 15/06/2049  | USD      | 32,000                     | 26,597                 | 0.02               |
|   |          |                            | <u>26,597</u>          | <u>0.02</u>        |
| Total Bonds   |          |                            | <u>2,171,266</u>       | <u>1.63</u>        |
| Total Other transferable securities and money market instruments            |          |                            | <u>2,171,266</u>       | <u>1.63</u>        |
| Units of authorised UCITS or other collective investment undertakings       |          |                            |                        |                    |
| Collective Investment Schemes - UCITS                                       |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Robeco QI Emerging Markets Sustainable Active Equities - Z EUR <sup>†</sup> | EUR      | 11,247                     | 1,597,403              | 1.20               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

| 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>   |          |                            |                                  |                             |
| Robeco QI Global Developed Sustainable Enhanced Index Equities - Z EUR <sup>†</sup> | EUR      | –                          | 3                                | –                           |
| Robeco Sustainable Emerging Stars Equities - I EUR <sup>†</sup>                     | EUR      | 12,374                     | 1,523,571                        | 1.15                        |
| Robeco Sustainable Global Stars Equities - Z EUR <sup>†</sup>                       | EUR      | 13,346                     | 7,100,461                        | 5.35                        |
| RobecoSAM Circular Economy Equities - Z EUR <sup>†</sup>                            | EUR      | –                          | 19                               | –                           |
| RobecoSAM Global SDG Credits - ZH EUR <sup>†</sup>                                  | EUR      | –                          | 1                                | –                           |
|   |          |                            | <u>10,221,458</u>                | <u>7.70</u>                 |
| Total Collective Investment Schemes - UCITS   |          |                            | <u>10,221,458</u>                | <u>7.70</u>                 |
| Exchange Traded Funds   |          |                            |                                  |                             |
| <i>Luxembourg</i>   |          |                            |                                  |                             |
| BNP Paribas Easy Energy & Metals Enhanced Roll Fund                                 | USD      | 110,007                    | 1,347,017                        | 1.01                        |
|   |          |                            | <u>1,347,017</u>                 | <u>1.01</u>                 |
| Total Exchange Traded Funds   |          |                            | <u>1,347,017</u>                 | <u>1.01</u>                 |
| Total Units of authorised UCITS or other collective investment undertakings         |          |                            | <u>11,568,475</u>                | <u>8.71</u>                 |
| <b>Total Investments</b>  |          |                            | <u><b>122,663,637</b></u>        | <u><b>92.33</b></u>         |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>25,007</b></u>             | <u><b>0.02</b></u>          |
| <b>Cash</b>   |          |                            | <u><b>10,003,181</b></u>         | <u><b>7.53</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>152,983</b></u>            | <u><b>0.12</b></u>          |
| <b>Total net assets</b>   |          |                            | <u><u><b>132,844,808</b></u></u> | <u><u><b>100.00</b></u></u> |

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

†Related Party Fund.

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold    | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|----------------|---------------|--------------|----------------------------|-----------------|
| AUD  | 1,857,355        | EUR           | 1,137,517      | 02/07/2024    | BNP Paribas  | 19,875                     | 0.02            |
| AUD  | 1,880,480        | EUR           | 1,164,576      | 02/08/2024    | UBS          | 6,468                      | 0.01            |
| AUD  | 23,125           | JPY           | 2,404,159      | 02/07/2024    | J.P. Morgan  | 465                        | –               |
| CAD  | 1,623,080        | EUR           | 1,096,716      | 02/07/2024    | Rabobank     | 10,033                     | 0.01            |
| CAD  | 1,603,820        | EUR           | 1,092,240      | 02/08/2024    | J.P. Morgan  | 531                        | –               |
| EUR  | 1,484,731        | CHF           | 1,425,721      | 02/08/2024    | HSBC         | 867                        | –               |
| EUR  | 1,925,380        | DKK           | 14,356,280     | 02/07/2024    | BNP Paribas  | 288                        | –               |
| EUR  | 44,325           | DKK           | 330,529        | 02/07/2024    | HSBC         | 3                          | –               |
| EUR  | 47,535           | GBP           | 40,350         | 02/08/2024    | J.P. Morgan  | 6                          | –               |
| EUR  | 6,162,568        | GBP           | 5,221,820      | 02/08/2024    | Rabobank     | 11,672                     | 0.01            |
| EUR  | 251,211          | JPY           | 42,620,411     | 02/07/2024    | HSBC         | 3,996                      | –               |
| EUR  | 3,919,809        | JPY           | 663,850,244    | 02/07/2024    | Rabobank     | 69,207                     | 0.05            |
| EUR  | 3,923,158        | JPY           | 673,705,810    | 02/08/2024    | Rabobank     | 2,202                      | –               |
| EUR  | 1,269,447        | MXN           | 23,524,963     | 02/07/2024    | Rabobank     | 69,040                     | 0.05            |
| EUR  | 661,737          | NOK           | 7,547,030      | 02/07/2024    | J.P. Morgan  | 382                        | –               |
| EUR  | 70,676           | USD           | 75,720         | 02/07/2024    | BNP Paribas  | 25                         | –               |
| EUR  | 76,249           | USD           | 81,563         | 02/07/2024    | HSBC         | 147                        | –               |
| EUR  | 52,259           | USD           | 55,970         | 02/07/2024    | J.P. Morgan  | 36                         | –               |
| EUR  | 211,165          | USD           | 226,650        | 02/08/2024    | J.P. Morgan  | 7                          | –               |
| EUR  | 19,082,616       | USD           | 20,442,297     | 02/08/2024    | Rabobank     | 37,594                     | 0.03            |
| GBP  | 9,115            | EUR           | 10,695         | 02/07/2024    | HSBC         | 55                         | –               |
| GBP  | 302,820          | EUR           | 355,369        | 02/07/2024    | Rabobank     | 1,799                      | –               |
| THB  | 168,960          | EUR           | 4,244          | 02/07/2024    | HSBC         | 52                         | –               |
| THB  | 168,960          | EUR           | 4,290          | 02/08/2024    | HSBC         | 10                         | –               |
| USD  | 239,809          | COP           | 938,433,270    | 15/07/2024    | Citibank     | 13,023                     | 0.01            |
| USD  | 305,701          | EUR           | 280,287        | 02/07/2024    | BNP Paribas  | 4,949                      | –               |
| USD  | 430,372          | EUR           | 396,626        | 02/07/2024    | HSBC         | 4,935                      | –               |
| USD  | 2,527,380        | EUR           | 2,332,626      | 02/07/2024    | J.P. Morgan  | 25,554                     | 0.02            |
| USD  | 745,981          | IDR           | 12,117,275,570 | 15/07/2024    | Citibank     | 4,875                      | –               |
| USD  | 42,650           | JPY           | 6,846,589      | 01/07/2024    | J.P. Morgan  | 82                         | –               |
| USD  | 1,017,500        | JPY           | 160,320,068    | 02/07/2024    | HSBC         | 19,460                     | 0.02            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |                |               |              | <b>307,638</b>             | <b>0.23</b>     |
| CHF  | 1,345,100        | EUR           | 1,412,217      | 02/07/2024    | HSBC         | (15,544)                   | (0.01)          |
| EUR  | 425,801          | AUD           | 695,254        | 02/07/2024    | BNP Paribas  | (7,440)                    | (0.01)          |
| EUR  | 430,569          | AUD           | 695,254        | 02/08/2024    | UBS          | (2,391)                    | –               |
| EUR  | 37,596           | CAD           | 55,870         | 02/07/2024    | Citibank     | (501)                      | –               |
| EUR  | 691,553          | CAD           | 1,023,460      | 02/07/2024    | Rabobank     | (6,326)                    | (0.01)          |
| EUR  | 721,933          | CAD           | 1,060,070      | 02/08/2024    | J.P. Morgan  | (351)                      | –               |
| EUR  | 2,834,654        | CHF           | 2,770,821      | 02/07/2024    | BNP Paribas  | (42,404)                   | (0.03)          |
| EUR  | 1,969,819        | DKK           | 14,686,809     | 02/08/2024    | HSBC         | (244)                      | –               |
| EUR  | 155,138          | GBP           | 132,208        | 02/07/2024    | BNP Paribas  | (798)                      | –               |
| EUR  | 18,768           | GBP           | 16,032         | 02/07/2024    | HSBC         | (142)                      | –               |
| EUR  | 6,220,968        | GBP           | 5,301,063      | 02/07/2024    | Rabobank     | (31,492)                   | (0.03)          |
| EUR  | 1,156,627        | MXN           | 22,956,716     | 02/08/2024    | Citibank     | (7,320)                    | (0.01)          |
| EUR  | 660,135          | NOK           | 7,547,030      | 02/08/2024    | HSBC         | (769)                      | –               |
| EUR  | 176,730          | NZD           | 312,820        | 02/07/2024    | J.P. Morgan  | (1,126)                    | –               |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 176,985          | NZD           | 312,820     | 02/08/2024    | HSBC         | (602)                      | –               |
| EUR   | 477,963          | SEK           | 5,479,210   | 02/07/2024    | J.P. Morgan  | (4,785)                    | –               |
| EUR   | 481,058          | SEK           | 5,479,210   | 02/08/2024    | HSBC         | (1,725)                    | –               |
| EUR   | 1,328,800        | USD           | 1,442,566   | 02/07/2024    | BNP Paribas  | (17,191)                   | (0.01)          |
| EUR   | 122,668          | USD           | 132,458     | 02/07/2024    | HSBC         | (923)                      | –               |
| EUR   | 469,663          | USD           | 507,675     | 02/07/2024    | HSBC         | (4,024)                    | –               |
| EUR   | 18,919,292       | USD           | 20,503,665  | 02/07/2024    | J.P. Morgan  | (211,722)                  | (0.16)          |
| GBP   | 218,368          | EUR           | 257,841     | 02/07/2024    | HSBC         | (281)                      | –               |
| GBP   | 302,820          | EUR           | 357,375     | 02/08/2024    | Rabobank     | (677)                      | –               |
| JPY   | 35,169,004       | EUR           | 206,057     | 02/07/2024    | HSBC         | (2,063)                    | –               |
| JPY   | 359,319,496      | EUR           | 2,121,659   | 02/07/2024    | Rabobank     | (37,459)                   | (0.03)          |
| JPY   | 198,999,429      | EUR           | 1,158,824   | 02/08/2024    | Rabobank     | (650)                      | –               |
| MXN   | 568,247          | EUR           | 29,442      | 02/07/2024    | Rabobank     | (446)                      | –               |
| USD   | 74,850           | EUR           | 69,989      | 02/07/2024    | J.P. Morgan  | (150)                      | –               |
| USD   | 1,998,484        | EUR           | 1,865,559   | 02/08/2024    | Rabobank     | (3,675)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(403,221)</b>           | <b>(0.30)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(95,583)</b>            | <b>(0.07)</b>   |

## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure<br>EUR | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|---|---------------------|----------|------------------------|-------------------------------|-----------------|
| US 5 Year Note, 30/09/2024                                  | 192                 | USD      | 19,083,275             | 101,426                       | 0.08            |
| Australia 3 Year Bond, 16/09/2024                           | (7)                 | AUD      | (460,000)              | 2,581                         | –               |
| Canada 10 Year Bond, 18/09/2024                             | (103)               | CAD      | (8,432,979)            | 17,558                        | 0.01            |
| Euro-Bobl, 06/09/2024                                       | 145                 | EUR      | 16,883,800             | 59,646                        | 0.05            |
| Euro-BTP, 06/09/2024  | (21)                | EUR      | (2,421,090)            | 12,123                        | 0.01            |
| Euro-OAT, 06/09/2024  | (28)                | EUR      | (3,447,360)            | 20,839                        | 0.02            |
| FTSE 100 Index, 20/09/2024                                  | 21                  | GBP      | 2,034,024              | 6,440                         | 0.01            |
| Japan 10 Year Bond Mini, 11/09/2024                         | (27)                | JPY      | (2,235,309)            | 157                           | –               |
| Korea 3 Year Bond, 13/09/2024                               | 30                  | KRW      | 2,139,279              | 2,869                         | –               |
| S&P 500 Emini Index, 20/09/2024                             | 47                  | USD      | 12,106,858             | 29,804                        | 0.02            |
| Short-Term Euro-BTP, 06/09/2024                             | (5)                 | EUR      | (525,050)              | 250                           | –               |
| STOXX Europe 600 Health Care Index, 20/09/2024              | 17                  | EUR      | 1,032,410              | 7,295                         | 0.01            |
| TOPIX Mini Index, 12/09/2024                                | 67                  | JPY      | 1,092,237              | 31,986                        | 0.02            |
| US Long Bond, 19/09/2024                                    | 5                   | USD      | 549,918                | 3,791                         | –               |
| US Ultra Bond, 19/09/2024                                   | 22                  | USD      | 2,556,916              | 14,032                        | 0.01            |
| XAV Health Care Select Sector Emini Index, 20/09/2024       | 14                  | USD      | 1,945,696              | 784                           | –               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                        | <b>311,581</b>                | <b>0.24</b>     |
| US 2 Year Note, 30/09/2024                                  | (24)                | USD      | (4,573,303)            | (525)                         | –               |
| US 10 Year Note, 19/09/2024                                 | (75)                | USD      | (7,686,756)            | (10,160)                      | (0.01)          |
| US 10 Year Ultra Bond, 19/09/2024                           | 132                 | USD      | 13,952,064             | (51,523)                      | (0.04)          |
| Canada 5 Year Bond, 18/09/2024                              | (21)                | CAD      | (1,587,749)            | (6,369)                       | (0.01)          |
| EURO STOXX 50 Index, 20/09/2024                             | (114)               | EUR      | (5,615,640)            | (34,770)                      | (0.03)          |
| Euro-Bund, 06/09/2024                                       | (49)                | EUR      | (6,449,380)            | (8,952)                       | (0.01)          |
| Euro-buxl 30 Year Bond, 06/09/2024                          | (5)                 | EUR      | (651,200)              | (7,233)                       | (0.01)          |
| Euro-Schatz, 06/09/2024                                     | (15)                | EUR      | (1,585,500)            | (4,879)                       | –               |
| Japan 10 Year Bond, 12/09/2024                              | (11)                | JPY      | (9,115,107)            | (5,104)                       | –               |
| Korea 10 Year Bond, 13/09/2024                              | (10)                | KRW      | (776,946)              | (1,979)                       | –               |
| Long Gilt, 26/09/2024                                       | (7)                 | GBP      | (805,568)              | (3,519)                       | –               |
| Russell 2000 Emini Index, 20/09/2024                        | (44)                | USD      | (4,238,862)            | (72,769)                      | (0.05)          |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                     |          |                        | <b>(207,782)</b>              | <b>(0.16)</b>   |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                     |          |                        | <b>103,799</b>                | <b>0.08</b>     |



## Schedule of Investments (continued)

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

#### Option

| Quantity  | Security Description                         | Currency | Counterparty | Global Exposure<br>EUR | Market Value<br>EUR | % of Net Assets |
|---|--|----------|--------------|------------------------|---------------------|-----------------|
|   | 48 S&P 500 Index, Put, 4,750.000, 15/11/2024 | USD      | –            | 21,273,618             | 130,329             | 0.10            |
| <b>Total Market value on Option Purchased Contracts</b> |  |          |              |                        | <b>130,329</b>      | <b>0.10</b>     |

#### Option

| Quantity  | Security Description                           | Currency | Counterparty | Global Exposure<br>EUR | Market Value<br>EUR | % of Net Assets |
|---|--|----------|--------------|------------------------|---------------------|-----------------|
|   | (99) S&P 500 Index, Put, 4,275.000, 15/11/2024 | USD      | –            | (39,489,153)           | (133,016)           | (0.10)          |
| <b>Total Market Value on Option Written Contracts</b> |  |          |              |                        | <b>(133,016)</b>    | <b>(0.10)</b>   |

### Robeco Sustainable Diversified Allocation

As at 30 June 2024

#### Credit Default Swap Contracts

| Nominal Amount   | Currency | Counterparty | Reference Entity              | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value<br>EUR | % of Net Assets |
|--|----------|--------------|-------------------------------|----------|-------------------------------|---------------|---------------------|-----------------|
| 3,760,000  | USD      | Citigroup    | CDX.NA.HY.42-V1               | Buy      | (5.00)%                       | 20/06/2029    | (220,438)           | (0.17)          |
| 4,030,000  | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.41-V1 | Buy      | (5.00)%                       | 20/06/2029    | (298,410)           | (0.22)          |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                               |          |                               |               | <b>(518,848)</b>    | <b>(0.39)</b>   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                               |          |                               |               | <b>(518,848)</b>    | <b>(0.39)</b>   |

## Other data

### Savings directive information

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

### Stock exchange listing

All the Fund's 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 equities, the D2 USD of Robeco Global Consumer Trends and the F EUR of Robeco Mega Trends are listed on the Luxembourg Stock Exchange.

### Auditors

No external audit of this semi-annual report has been conducted.

### Remuneration policy

The Fund itself does not employ any personnel and is managed by 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 (continued)

#### 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.

#### Securities Lending

##### 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.

| <b>Sub-Fund</b>   | <b>% of Total Lendable Assets</b> |
|---|-----------------------------------|
| Robeco BP Global Premium Equities                               | 2.94%                             |
| Robeco QI Global Conservative Equities                          | 2.69%                             |
| Robeco Sustainable Global Stars Equities                        | 5.25%                             |
| Robeco Emerging Stars Equities                                  | 5.61%                             |
| Robeco Emerging Markets Equities                                | 6.92%                             |
| Robeco QI Emerging Markets Active Equities                      | 1.12%                             |
| Robeco QI Global Momentum Equities                              | 5.48%                             |
| Robeco QI Emerging Conservative Equities                        | 0.86%                             |
| Robeco QI Global Value Equities                                 | 7.91%                             |
| Robeco QI Global Developed Multi-Factor Equities                | 6.36%                             |
| Robeco QI Emerging Markets Sustainable Active Equities          | 2.89%                             |
| Robeco QI Global Developed Conservative Equities                | 6.94%                             |
| Robeco QI Global Developed Active Equities                      | 6.68%                             |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I | 3.03%                             |
| Robeco QI Global Quality Equities                               | 7.82%                             |
| Robeco QI Global Developed Enhanced Index Equities              | 3.24%                             |
| Robeco Sustainable Emerging Stars Equities                      | 0.47%                             |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities  | 0.31%                             |
| Robeco Asia-Pacific Equities                                    | 2.82%                             |
| Robeco Sustainable European Stars Equities                      | 5.40%                             |
| Robeco QI European Conservative Equities                        | 6.82%                             |
| Robeco QI US Conservative Equities                              | 4.72%                             |
| Robeco BP US Premium Equities                                   | 4.91%                             |
| Robeco Chinese Equities   | 6.41%                             |
| Robeco Asian Stars Equities                                     | 3.78%                             |
| Robeco BP US Large Cap Equities                                 | 4.81%                             |
| Robeco BP US Select Opportunities Equities                      | 8.48%                             |
| Robeco QI European Value Equities                               | 0.91%                             |
| Robeco QI European Active Equities                              | 3.02%                             |
| Robeco New World Financials                                     | 1.40%                             |
| Robeco Sustainable Property Equities                            | 3.28%                             |
| Robeco Global Consumer Trends                                   | 1.38%                             |
| Robeco Global Multi-Thematic                                    | 8.36%                             |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

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

| <b>Sub-Fund</b>                                      | <b>% of Total Lendable Assets</b> |
|--|-----------------------------------|
| Robeco Digital Innovations                           | 7.54%                             |
| Robeco FinTech                                       | 4.34%                             |
| Robeco High Yield Bonds                              | 0.08%                             |
| Robeco Global Credits                                | 5.93 %                            |
| Robeco QI Dynamic High Yield                         | 36.43%                            |
| Robeco QI Global Multi-Factor Credits                | 13.5 1%                           |
| Robeco QI Global Multi-Factor Bonds                  | 3.40%                             |
| Robeco Corporate Hybrid bonds                        | 14.01%                            |
| Robeco QI Global Multi-Factor High Yield             | 4.97%                             |
| Robeco Transition Emerging Credits                   | 12.81%                            |
| Robeco Climate Global High Yield Bonds               | 2.13%                             |
| Robeco Euro Government Bonds                         | 17.00%                            |
| Robeco Euro Credit Bonds                             | 16.50 %                           |
| Robeco All Strategy Euro Bonds                       | 18.06%                            |
| Robeco European High Yield Bonds                     | 28.52 %                           |
| Robeco Transition Asian Bonds                        | 7.88%                             |
| Robeco Financial Institutions Bonds                  | 8.28%                             |
| Robeco Investment Grade Corporate Bonds              | 21.08%                            |
| Robeco Biodiversity Equities                         | 4.09%                             |
| Robeco Circular Economy Equities                     | 5.12%                             |
| Robeco Climate Global Bonds                          | 8.08%                             |
| Robeco Climate Global Credits                        | 6.83%                             |
| Robeco Euro SDG Credits                              | 17.09%                            |
| Robeco Global Credits - Short Maturity               | 13.27 %                           |
| Robeco Global Gender Equality                        | 1.53%                             |
| Robeco Global Green Bonds                            | 4.33%                             |
| Robeco Global SDG Credits                            | 5.99 %                            |
| Robeco Global SDG Equities                           | 2.83%                             |
| Robeco Net Zero 2050 Climate Equities                | 7.61%                             |
| Robeco QI Global SDG & Climate Beta Equities         | 4.32%                             |
| Robeco QI Global SDG & Climate Conservative Equities | 0.86%                             |
| Robeco QI Global SDG & Climate Multi-Factor Credits  | 4.45%                             |
| Robeco QI US Climate Beta Equities                   | 7.16%                             |
| Robeco SDG Credit Income                             | 6.20 %                            |
| Robeco SDG High Yield Bonds                          | 9.57%                             |
| Robeco Smart Energy Equities                         | 9.04%                             |
| Robeco Smart Materials Equities                      | 16.28%                            |
| Robeco Smart Mobility Equities                       | 9.20%                             |
| Robeco Sustainable Healthy Living Equities           | 4.48%                             |
| Robeco Sustainable Water Equities                    | 5.16%                             |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

##### 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.

|   | Market value of Securities on<br>Loan (in Sub-Fund Currency) | % of AUM |
|---|--|----------|
| <b>Robeco BP Global Premium Equities</b>                      | <b>EUR</b>   |          |
| Securities lending  | 129,867,405  | 2.89 %   |
| <b>Robeco QI Global Conservative Equities</b>                 | <b>EUR</b>   |          |
| Securities lending  | 10,322,394   | 2.57%    |
| <b>Robeco Sustainable Global Stars Equities</b>               | <b>EUR</b>   |          |
| Securities lending  | 78,519,419   | 11.91%   |
| <b>Robeco Emerging Stars Equities</b>                         | <b>EUR</b>   |          |
| Securities lending  | 94,553,076   | 6.01%    |
| <b>Robeco Emerging Markets Equities</b>                       | <b>EUR</b>   |          |
| Securities lending  | 55,208,007   | 6.50%    |
| <b>Robeco QI Emerging Markets Active Equities</b>             | <b>EUR</b>   |          |
| Securities lending  | 16,674,188   | 2.08%    |
| <b>Robeco QI Global Momentum Equities</b>                     | <b>EUR</b>   |          |
| Securities lending  | 1,536,921  | 7.98%    |
| <b>Robeco QI Emerging Conservative Equities</b>               | <b>USD</b>   |          |
| Securities lending  | 16,163,273   | 0.71%    |
| <b>Robeco QI Global Value Equities</b>                        | <b>EUR</b>   |          |
| Securities lending  | 5,391,641  | 2.36%    |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>       | <b>EUR</b>   |          |
| Securities lending  | 7,427,401  | 2.77%    |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b> | <b>USD</b>   |          |
| Securities lending  | 3,777,652  | 3.11%    |
| <b>Robeco QI Global Developed Conservative Equities</b>       | <b>EUR</b>   |          |
| Securities lending  | 19,818,579   | 9.48%    |
| <b>Robeco QI Global Developed Active Equities</b>             | <b>EUR</b>   |          |
| Securities lending  | 8,957,228  | 13.44%   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

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

|  |             |        |
|--|-------------|--------|
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>  |        |
| Securities lending   | 3,007,302   | 2.22 % |
| <b>Robeco QI Global Quality Equities</b>                               | <b>EUR</b>  |        |
| Securities lending   | 1,348,721   | 3.30%  |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              | <b>EUR</b>  |        |
| Securities lending   | 4,634,482   | 5.87%  |
| <b>Robeco Sustainable Emerging Stars Equities</b>                      | <b>EUR</b>  |        |
| Securities lending   | 875,319     | 2.20%  |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b>  | <b>USD</b>  |        |
| Securities lending   | 474,944     | 0.23%  |
| <b>Robeco Asia-Pacific Equities</b>                                    | <b>EUR</b>  |        |
| Securities lending   | 12,955,219  | 2.85%  |
| <b>Robeco Sustainable European Stars Equities</b>                      | <b>EUR</b>  |        |
| Securities lending   | 36,609,053  | 4.45%  |
| <b>Robeco QI European Conservative Equities</b>                        | <b>EUR</b>  |        |
| Securities lending   | 31,678,107  | 3.83%  |
| <b>Robeco QI US Conservative Equities</b>                              | <b>USD</b>  |        |
| Securities lending   | 336,493     | 0.30%  |
| <b>Robeco BP US Premium Equities</b>                                   | <b>USD</b>  |        |
| Securities lending   | 243,620,764 | 4.02%  |
| <b>Robeco Chinese Equities</b>   | <b>EUR</b>  |        |
| Securities lending   | 7,023,459   | 3.14%  |
| <b>Robeco Asian Stars Equities</b>                                     | <b>USD</b>  |        |
| Securities lending   | 1,200,649   | 3.45%  |
| <b>Robeco BP US Large Cap Equities</b>                                 | <b>USD</b>  |        |
| Securities lending   | 68,184,678  | 3.91%  |
| <b>Robeco BP US Select Opportunities Equities</b>                      | <b>USD</b>  |        |
| Securities lending   | 53,408,581  | 7.88%  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

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

|  |             |         |
|--|-------------|---------|
| <b>Robeco QI European Value Equities</b>     | <b>EUR</b>  |         |
| Securities lending                           | 60,072      | 1.05%   |
| <b>Robeco QI European Active Equities</b>    | <b>EUR</b>  |         |
| Securities lending                           | 2,545,347   | 3.99%   |
| <b>Robeco New World Financials</b>           | <b>EUR</b>  |         |
| Securities lending                           | 5,776,752   | 0.45%   |
| <b>Robeco Sustainable Property Equities</b>  | <b>EUR</b>  |         |
| Securities lending                           | 12,731,954  | 3.31%   |
| <b>Robeco Global Consumer Trends</b>         | <b>EUR</b>  |         |
| Securities lending                           | 54,425,370  | 1.50%   |
| <b>Robeco Global Multi-Thematic</b>          | <b>EUR</b>  |         |
| Securities lending                           | 5,198,833   | 11.77%  |
| <b>Robeco Digital Innovations</b>            | <b>EUR</b>  |         |
| Securities lending                           | 20,360,467  | 30.16%  |
| <b>Robeco FinTech</b>                        | <b>EUR</b>  |         |
| Securities lending                           | 18,215,541  | 3.57%   |
| <b>Robeco High Yield Bonds</b>               | <b>EUR</b>  |         |
| Securities lending                           | 854,022,669 | 13.33 % |
| <b>Robeco Global Credits</b>                 | <b>EUR</b>  |         |
| Securities lending                           | 271,620,914 | 9.34 %  |
| <b>Robeco QI Dynamic High Yield</b>          | <b>EUR</b>  |         |
| Securities lending                           | 80,824,685  | 48.73%  |
| <b>Robeco QI Global Multi-Factor Credits</b> | <b>EUR</b>  |         |
| Securities lending                           | 137,090,036 | 13.22 % |
| <b>Robeco QI Global Multi-Factor Bonds</b>   | <b>EUR</b>  |         |
| Securities lending                           | 768,238     | 3.00%   |
| <b>Robeco Corporate Hybrid Bonds</b>         | <b>EUR</b>  |         |
| Securities lending                           | 36,114,328  | 18.47%  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

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

|   |                           |         |
|---|---------------------------|---------|
| <b>Robeco QI Global Multi-Factor High Yield</b><br>Securities lending | <b>EUR</b><br>236,725     | 0.09%   |
| <b>Robeco Transition Emerging Credits</b><br>Securities lending       | <b>USD</b><br>24,815,867  | 16.13%  |
| <b>Robeco Climate Global High Yield Bonds</b><br>Securities lending   | <b>EUR</b><br>6,141,215   | 1.98%   |
| <b>Robeco Euro Government Bonds</b><br>Securities lending             | <b>EUR</b><br>150,624,587 | 17.93%  |
| <b>Robeco Euro Credit Bonds</b><br>Securities lending                 | <b>EUR</b><br>193,348,050 | 15.74%  |
| <b>Robeco All Strategy Euro Bonds</b><br>Securities lending           | <b>EUR</b><br>32,319,217  | 16.58%  |
| <b>Robeco European High Yield Bonds</b><br>Securities lending         | <b>EUR</b><br>110,557,896 | 27.11 % |
| <b>Robeco Transition Asian Bonds</b><br>Securities lending            | <b>USD</b><br>834,196     | 8.06%   |
| <b>Robeco Financial Institutions Bonds</b><br>Securities lending      | <b>EUR</b><br>332,628,956 | 15.50%  |
| <b>Robeco Investment Grade Corporate Bonds</b><br>Securities lending  | <b>EUR</b><br>11,351,605  | 10.85%  |
| <b>Robeco Biodiversity Equities</b><br>Securities lending             | <b>EUR</b><br>198,318     | 5.85%   |
| <b>Robeco Circular Economy Equities</b><br>Securities lending         | <b>EUR</b><br>12,857,532  | 7.62%   |
| <b>Robeco Climate Global Bonds</b><br>Securities lending              | <b>EUR</b><br>2,900,286   | 8.30%   |
| <b>Robeco Climate Global Credits</b><br>Securities lending            | <b>EUR</b><br>36,011,529  | 24.93%  |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

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

|   |             |         |
|---|-------------|---------|
| <b>Robeco Euro SDG Credits</b>                                  | <b>EUR</b>  |         |
| Securities lending  | 207,216,848 | 16.30%  |
| <b>Robeco Global Credits - Short Maturity</b>                   | <b>EUR</b>  |         |
| Securities lending  | 60,101,886  | 12.60%  |
| <b>Robeco Global Gender Equality</b>                            | <b>EUR</b>  |         |
| Securities lending  | 1,239,419   | 0.85%   |
| <b>Robeco Global Green Bonds</b>                                | <b>EUR</b>  |         |
| Securities lending  | 5,858,853   | 7.14%   |
| <b>Robeco Global SDG Credits</b>                                | <b>EUR</b>  |         |
| Securities lending  | 224,830,269 | 11.99 % |
| <b>Robeco Global SDG Equities</b>                               | <b>EUR</b>  |         |
| Securities lending  | 2,423,561   | 3.27%   |
| <b>Robeco Net Zero 2050 Climate Equities</b>                    | <b>EUR</b>  |         |
| Securities lending  | 9,394,234   | 29.50%  |
| <b>Robeco QI Global SDG &amp; Climate Beta Equities</b>         | <b>EUR</b>  |         |
| Securities lending  | 2,600,458   | 26.14%  |
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b> | <b>EUR</b>  |         |
| Securities lending  | 710,240     | 0.55%   |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b>  | <b>EUR</b>  |         |
| Securities lending  | 427,368     | 4.43%   |
| <b>Robeco QI US Climate Beta Equities</b>                       | <b>USD</b>  |         |
| Securities lending  | 25,037,540  | 19.32%  |
| <b>Robeco SDG Credit Income</b>                                 | <b>USD</b>  |         |
| Securities lending  | 211,703,106 | 15.08%  |
| <b>Robeco SDG High Yield Bonds</b>                              | <b>EUR</b>  |         |
| Securities lending  | 39,338,042  | 12.00%  |
| <b>Robeco Smart Energy Equities</b>                             | <b>EUR</b>  |         |
| Securities lending  | 278,211,043 | 7.50%   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

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

|   |             |       |
|---|-------------|-------|
| <b>Robeco Smart Materials Equities</b>            | <b>EUR</b>  |       |
| Securities lending                                | 99,685,349  | 8.57% |
| <b>Robeco Smart Mobility Equities</b>             | <b>EUR</b>  |       |
| Securities lending                                | 36,325,504  | 6.40% |
| <b>Robeco Sustainable Healthy Living Equities</b> | <b>EUR</b>  |       |
| Securities lending                                | 13,489,665  | 3.04% |
| <b>Robeco Sustainable Water Equities</b>          | <b>EUR</b>  |       |
| Securities lending                                | 149,532,440 | 4.42% |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

##### 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.

| <b>Issuer</b>                            | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco BP Global Premium Equities</b> | <b>EUR</b>                 |
| US Government                            | 39,378,140                 |
| French Government                        | 13,619,425                 |
| Japanese Government                      | 11,084,271                 |
| UK Government                            | 3,476,717                  |
| Dutch Government                         | 2,425,943                  |
| German Government                        | 606,299                    |
| Belgian Government                       | 374,872                    |
| Austrian Government                      | 1,653                      |
| Finnish Government                       | 209                        |

| <b>Issuer</b>                                 | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Conservative Equities</b> | <b>EUR</b>                 |
| Japanese Government                           | 1,710,394                  |
| US Government                                 | 861,064                    |
| French Government                             | 743,061                    |
| Belgian Government                            | 280,020                    |
| Austrian Government                           | 169,289                    |
| UK Government                                 | 112,176                    |
| Finnish Government                            | 35,148                     |
| German Government                             | 5,938                      |
| Dutch Government                              | 2,110                      |

| <b>Issuer</b>                                   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>                 |
| Japanese Government                             | 1,366,372                  |
| French Government                               | 502,795                    |
| US Government                                   | 49,172                     |

| <b>Issuer</b>                         | <b>Non-Cash Collateral</b> |
|---------------------------------------|----------------------------|
| <b>Robeco Emerging Stars Equities</b> | <b>EUR</b>                 |
| US Government                         | 59,865,852                 |
| UK Government                         | 2,887,868                  |
| French Government                     | 575,102                    |
| Belgian Government                    | 569,653                    |
| Japanese Government                   | 315,414                    |
| Ichigo Inc                            | 243,585                    |
| Bureau Veritas Sa                     | 217,820                    |
| Integral Diagnostics Ltd              | 217,819                    |
| Arkema                                | 217,749                    |
| IBJ Inc                               | 217,586                    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                           | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Emerging Markets Equities</b> | <b>EUR</b>                 |
| US Government                           | 33,637,643                 |
| German Government                       | 146,986                    |
| French Government                       | 76,548                     |
| Dutch Government                        | 52,227                     |
| UK Government                           | 17,474                     |
| Belgian Government                      | 6,020                      |
| Austrian Government                     | 3,887                      |
| Japanese Government                     | 228                        |

| <b>Issuer</b>                                     | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Emerging Markets Active Equities</b> | <b>EUR</b>                 |
| US Government                                     | 11,998,548                 |
| French Government                                 | 1,177,531                  |
| UK Government                                     | 1,135,527                  |
| Japanese Government                               | 783,811                    |
| Belgian Government                                | 746,562                    |
| Austrian Government                               | 116,545                    |
| German Government                                 | 43,287                     |
| Dutch Government                                  | 33,047                     |
| Kyushu Leasing Service Co                         | 24,940                     |
| Helios Techno Holding Co Ltd                      | 24,914                     |

| <b>Issuer</b>                             | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Momentum Equities</b> | <b>EUR</b>                 |
| US Government                             | 374,856                    |
| Japanese Government                       | 195,670                    |
| French Government                         | 72,864                     |
| UK Government                             | 26,737                     |
| Austrian Government                       | 19,990                     |
| German Government                         | 8,730                      |
| Merck & Co. Inc.                          | 1,495                      |
| Zimmer Biomet Holdings Inc                | 1,495                      |
| Cheniere Energy Inc                       | 1,495                      |
| Grand Canyon Education Inc                | 1,495                      |

| <b>Issuer</b>                                   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Emerging Conservative Equities</b> | <b>USD</b>                 |
| US Government                                   | 6,649,982                  |
| Japanese Government                             | 1,607,973                  |
| French Government                               | 915,213                    |
| UK Government                                   | 418,030                    |
| Austrian Government                             | 190,526                    |
| Belgian Government                              | 166,823                    |
| German Government                               | 36,979                     |
| Finnish Government                              | 20,911                     |
| Dutch Government                                | 1,547                      |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                          | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco QI Global Value Equities</b> | <b>EUR</b>                 |
| US Government                          | 1,962,421                  |
| Japanese Government                    | 356,609                    |
| UK Government                          | 44,050                     |
| Belgian Government                     | 30,484                     |
| French Government                      | 25,764                     |
| Austrian Government                    | 2,852                      |
| Finnish Government                     | 573                        |

| <b>Issuer</b>   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Developed Multi-Factor Equities</b> | <b>EUR</b>                 |
| US Government   | 1,511,968                  |
| Japanese Government                                     | 872,945                    |
| French Government                                       | 158,687                    |
| UK Government   | 87,668                     |
| Belgian Government                                      | 21,797                     |
| Austrian Government                                     | 19,270                     |
| Zimmer Biomet Holdings Inc                              | 12,589                     |
| Merck & Co. Inc.  | 12,589                     |
| Cheniere Energy Inc                                     | 12,589                     |
| Grand Canyon Education Inc                              | 12,589                     |

| <b>Issuer</b>   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b> | <b>USD</b>                 |
| US Government   | 2,537,914                  |
| French Government   | 829,189                    |
| German Government   | 319,584                    |
| Austrian Government   | 215,745                    |
| UK Government   | 50,435                     |
| Belgian Government  | 17,225                     |
| Finnish Government  | 2,147                      |
| Dutch Government  | 557                        |
| Japanese Government   | 20                         |

| <b>Issuer</b>   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Developed Conservative Equities</b> | <b>EUR</b>                 |
| US Government   | 3,755,174                  |
| Japanese Government                                     | 1,142,745                  |
| French Government                                       | 639,668                    |
| Belgian Government                                      | 486,484                    |
| Austrian Government                                     | 247,758                    |
| UK Government   | 245,920                    |
| Finnish Government                                      | 51,419                     |
| German Government                                       | 1,928                      |
| Dutch Government  | 685                        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                                     | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Developed Active Equities</b> | <b>EUR</b>                 |
| US Government                                     | 1,543,652                  |
| Japanese Government                               | 845,536                    |
| French Government                                 | 265,793                    |
| UK Government                                     | 196,846                    |
| Belgian Government                                | 173,911                    |
| Austrian Government                               | 141,250                    |
| Finnish Government                                | 21,848                     |
| German Government                                 | 13,124                     |

| <b>Issuer</b>  | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>                 |
| US Government  | 1,440,692                  |
| French Government  | 143,542                    |
| UK Government  | 80,933                     |
| Japanese Government  | 66,565                     |
| Austrian Government  | 53,228                     |
| German Government  | 37,551                     |
| Belgian Government   | 31,012                     |
| Kyushu Leasing Service Co  | 25,559                     |
| Helios Techno Holding Co Ltd   | 25,532                     |
| Kojima Co Ltd  | 25,511                     |

| <b>Issuer</b>                            | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco QI Global Quality Equities</b> | <b>EUR</b>                 |
| US Government                            | 480,596                    |
| Japanese Government                      | 152,664                    |
| UK Government                            | 78,302                     |
| French Government                        | 56,398                     |
| German Government                        | 4,176                      |
| Kyushu Leasing Service Co                | 2,091                      |
| Helios Techno Holding Co Ltd             | 2,089                      |
| Kojima Co Ltd                            | 2,088                      |
| Kyokuto Kaihatsu Kogyo Co                | 2,087                      |
| Daisue Construction Co Ltd               | 2,087                      |

| <b>Issuer</b>   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Developed Enhanced Index Equities</b> | <b>EUR</b>                 |
| Japanese Government                                       | 555,444                    |
| US Government   | 431,661                    |
| French Government   | 142,197                    |
| UK Government   | 39,255                     |
| Belgian Government  | 35,619                     |
| Austrian Government                                       | 21,138                     |
| Finnish Government  | 4,392                      |
| German Government   | 1,413                      |
| Dutch Government  | 42                         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                                     | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Sustainable Emerging Stars Equities</b> | <b>EUR</b>                 |
| Belgian Government                                | 338,219                    |
| UK Government                                     | 325,430                    |
| French Government                                 | 228,237                    |
| Austrian Government                               | 31,650                     |
| Finnish Government                                | 6,361                      |

| <b>Issuer</b>   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b> | <b>USD</b>                 |
| Belgian Government  | 172,515                    |
| UK Government   | 165,992                    |
| French Government   | 116,417                    |
| US Government   | 33,031                     |
| Austrian Government   | 16,144                     |
| Finnish Government  | 3,244                      |

| <b>Issuer</b>                       | <b>Non-Cash Collateral</b> |
|-------------------------------------|----------------------------|
| <b>Robeco Asia-Pacific Equities</b> | <b>EUR</b>                 |
| US Government                       | 9,507,620                  |
| UK Government                       | 2,617,400                  |
| Japanese Government                 | 371,642                    |
| French Government                   | 320,915                    |
| Belgian Government                  | 198,074                    |
| Austrian Government                 | 146,835                    |
| German Government                   | 144,966                    |
| Finnish Government                  | 24,843                     |
| Dutch Government                    | 1,796                      |

| <b>Issuer</b>                                     | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Sustainable European Stars Equities</b> | <b>EUR</b>                 |
| Japanese Government                               | 15,905,469                 |
| French Government                                 | 6,608,889                  |
| US Government                                     | 1,258,345                  |
| German Government                                 | 449,045                    |

| <b>Issuer</b>                                   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI European Conservative Equities</b> | <b>EUR</b>                 |
| Japanese Government                             | 4,268,809                  |
| French Government                               | 3,429,830                  |
| Belgian Government                              | 1,566,099                  |
| UK Government                                   | 1,521,759                  |
| US Government                                   | 1,104,708                  |
| Austrian Government                             | 574,045                    |
| German Government                               | 155,332                    |
| Finnish Government                              | 29,453                     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                             | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI US Conservative Equities</b> | <b>USD</b>                 |
| US Government                             | 53,594                     |

| <b>Issuer</b>                        | <b>Non-Cash Collateral</b> |
|--------------------------------------|----------------------------|
| <b>Robeco BP US Premium Equities</b> | <b>USD</b>                 |
| US Government                        | 70,677,124                 |
| Zimmer Biomet Holdings Inc           | 366,711                    |
| Merck & Co. Inc.                     | 366,711                    |
| Cheniere Energy Inc                  | 366,708                    |
| Grand Canyon Education Inc           | 366,704                    |
| Tenet Healthcare Corp                | 366,698                    |
| Bright Horizons Family Solut         | 366,698                    |
| XPO Inc                              | 366,687                    |
| Masimo Corp                          | 366,683                    |
| Facebook Inc-Class A                 | 366,680                    |

| <b>Issuer</b>                  | <b>Non-Cash Collateral</b> |
|--------------------------------|----------------------------|
| <b>Robeco Chinese Equities</b> | <b>EUR</b>                 |
| US Government                  | 5,211,497                  |
| Japanese Government            | 382,232                    |
| French Government              | 183,253                    |
| Zimmer Biomet Holdings Inc     | 69,947                     |
| Merck & Co. Inc.               | 69,947                     |
| Cheniere Energy Inc            | 69,947                     |
| Grand Canyon Education Inc     | 69,946                     |
| Tenet Healthcare Corp          | 69,945                     |
| Bright Horizons Family Solut   | 69,945                     |
| XPO Inc                        | 69,943                     |

| <b>Issuer</b>                      | <b>Non-Cash Collateral</b> |
|------------------------------------|----------------------------|
| <b>Robeco Asian Stars Equities</b> | <b>USD</b>                 |
| US Government                      | 1,183,235                  |
| Belgian Government                 | 26,152                     |
| Austrian Government                | 15,810                     |
| UK Government                      | 10,486                     |
| French Government                  | 10,385                     |
| Finnish Government                 | 3,285                      |
| Japanese Government                | 106                        |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                          | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco BP US Large Cap Equities</b> | <b>USD</b>                 |
| US Government                          | 16,521,670                 |
| Zimmer Biomet Holdings Inc             | 178,242                    |
| Merck & Co. Inc.                       | 178,242                    |
| Cheniere Energy Inc                    | 178,240                    |
| Grand Canyon Education Inc             | 178,239                    |
| Tenet Healthcare Corp                  | 178,236                    |
| Bright Horizons Family Solut           | 178,235                    |
| XPO Inc                                | 178,230                    |
| Masimo Corp                            | 178,228                    |
| Facebook Inc-Class A                   | 178,227                    |

| <b>Issuer</b>                                     | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco BP US Select Opportunities Equities</b> | <b>USD</b>                 |
| US Government                                     | 10,807,598                 |
| UK Government                                     | 8,472,939                  |
| Belgian Government                                | 1,611,515                  |
| French Government                                 | 1,087,485                  |
| Austrian Government                               | 150,804                    |
| Finnish Government                                | 30,307                     |

| <b>Issuer</b>                            | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco QI European Value Equities</b> | <b>EUR</b>                 |
| Belgian Government                       | 23,212                     |
| UK Government                            | 22,334                     |
| French Government                        | 15,664                     |
| Austrian Government                      | 2,172                      |
| Finnish Government                       | 436                        |

| <b>Issuer</b>                             | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI European Active Equities</b> | <b>EUR</b>                 |
| US Government                             | 731,593                    |
| Japanese Government                       | 175,886                    |
| Belgian Government                        | 122,221                    |
| French Government                         | 113,226                    |
| Austrian Government                       | 73,885                     |
| UK Government                             | 49,004                     |
| Finnish Government                        | 15,354                     |

| <b>Issuer</b>                      | <b>Non-Cash Collateral</b> |
|------------------------------------|----------------------------|
| <b>Robeco New World Financials</b> | <b>EUR</b>                 |
| Japanese Government                | 1,636,137                  |
| US Government                      | 1,098,035                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                               | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Sustainable Property Equities</b> | <b>EUR</b>                 |
| US Government                               | 7,146,391                  |
| UK Government                               | 1,759,493                  |
| Japanese Government                         | 1,507,031                  |
| French Government                           | 554,398                    |
| German Government                           | 92,833                     |

| <b>Issuer</b>                        | <b>Non-Cash Collateral</b> |
|--------------------------------------|----------------------------|
| <b>Robeco Global Consumer Trends</b> | <b>EUR</b>                 |
| Japanese Government                  | 25,765,193                 |
| French Government                    | 14,448,195                 |
| US Government                        | 14,342,776                 |
| Austrian Government                  | 2,391,564                  |
| German Government                    | 1,097,286                  |
| UK Government                        | 259,523                    |
| Belgian Government                   | 228,702                    |
| Finnish Government                   | 4,300                      |

| <b>Issuer</b>                       | <b>Non-Cash Collateral</b> |
|-------------------------------------|----------------------------|
| <b>Robeco Global Multi-Thematic</b> | <b>EUR</b>                 |
| US Government                       | 1,886,377                  |
| Zimmer Biomet Holdings Inc          | 12,997                     |
| Merck & Co. Inc.                    | 12,997                     |
| Cheniere Energy Inc                 | 12,997                     |
| Grand Canyon Education Inc          | 12,997                     |
| Tenet Healthcare Corp               | 12,996                     |
| Bright Horizons Family Solut        | 12,996                     |
| XPO Inc                             | 12,996                     |
| Masimo Corp                         | 12,996                     |
| Facebook Inc-Class A                | 12,996                     |

| <b>Issuer</b>                     | <b>Non-Cash Collateral</b> |
|-----------------------------------|----------------------------|
| <b>Robeco Digital Innovations</b> | <b>EUR</b>                 |
| US Government                     | 9,002,408                  |

| <b>Issuer</b>         | <b>Non-Cash Collateral</b> |
|-----------------------|----------------------------|
| <b>Robeco FinTech</b> | <b>EUR</b>                 |
| US Government         | 7,138,255                  |
| Japanese Government   | 971,747                    |
| UK Government         | 810,429                    |
| French Government     | 306,258                    |
| Austrian Government   | 125,265                    |
| German Government     | 49,366                     |
| Belgian Government    | 5,992                      |
| Dutch Government      | 1,452                      |
| Finnish Government    | 110                        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                  | <b>Non-Cash Collateral</b> |
|--------------------------------|----------------------------|
| <b>Robeco High Yield Bonds</b> | <b>EUR</b>                 |
| US Government                  | 352,085,654                |
| French Government              | 110,677,670                |
| German Government              | 69,328,904                 |
| Belgian Government             | 13,533,040                 |
| UK Government                  | 8,647,354                  |
| Austrian Government            | 8,373,668                  |
| Japanese Government            | 5,750,218                  |
| Dutch Government               | 5,628,421                  |
| Finnish Government             | 4,487,154                  |

| <b>Issuer</b>                | <b>Non-Cash Collateral</b> |
|------------------------------|----------------------------|
| <b>Robeco Global Credits</b> | <b>EUR</b>                 |
| US Government                | 147,651,984                |
| French Government            | 19,066,454                 |
| German Government            | 13,844,597                 |
| Japanese Government          | 11,997,107                 |
| Belgian Government           | 4,897,546                  |
| Austrian Government          | 2,165,818                  |
| Dutch Government             | 1,613,493                  |
| Finnish Government           | 1,162,217                  |

| <b>Issuer</b>                       | <b>Non-Cash Collateral</b> |
|-------------------------------------|----------------------------|
| <b>Robeco QI Dynamic High Yield</b> | <b>EUR</b>                 |
| Japanese Government                 | 41,205,297                 |
| French Government                   | 13,339,272                 |
| UK Government                       | 6,383,166                  |
| German Government                   | 5,518,869                  |
| Canadian Government                 | 4,109,942                  |
| Austrian Government                 | 2,638,761                  |
| Finnish Government                  | 2,363,560                  |
| Belgian Government                  | 1,243,497                  |
| Dutch Government                    | 1,112,591                  |
| US Government                       | 401,361                    |

| <b>Issuer</b>                                | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco QI Global Multi-Factor Credits</b> | <b>EUR</b>                 |
| US Government                                | 64,045,016                 |
| French Government                            | 15,288,419                 |
| German Government                            | 9,338,417                  |
| Japanese Government                          | 2,976,670                  |
| Belgian Government                           | 2,328,840                  |
| UK Government                                | 1,831,971                  |
| Austrian Government                          | 1,017,340                  |
| Dutch Government                             | 745,536                    |
| Finnish Government                           | 599,138                    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                              | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco QI Global Multi-Factor Bonds</b> | <b>EUR</b>                 |
| French Government                          | 110,874                    |
| Dutch Government                           | 27,683                     |
| UK Government                              | 20,736                     |
| German Government                          | 5,765                      |
| Belgian Government                         | 4,153                      |

| <b>Issuer</b>                        | <b>Non-Cash Collateral</b> |
|--------------------------------------|----------------------------|
| <b>Robeco Corporate Hybrid bonds</b> | <b>EUR</b>                 |
| French Government                    | 10,014,983                 |
| US Government                        | 9,357,111                  |
| German Government                    | 5,328,806                  |
| Belgian Government                   | 794,759                    |
| Austrian Government                  | 258,368                    |
| Dutch Government                     | 176,949                    |
| Finnish Government                   | 116,301                    |

| <b>Issuer</b>                                   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b>                 |
| US Government                                   | 126,465                    |

| <b>Issuer</b>                             | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Transition Emerging Credits</b> | <b>USD</b>                 |
| US Government                             | 9,296,832                  |
| Japanese Government                       | 3,977,922                  |
| French Government                         | 3,849,880                  |
| German Government                         | 2,222,259                  |
| Austrian Government                       | 227,538                    |
| Belgian Government                        | 220,657                    |
| Dutch Government                          | 108,615                    |
| Finnish Government                        | 59,637                     |

| <b>Issuer</b>                                 | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Climate Global High Yield Bonds</b> | <b>EUR</b>                 |
| French Government                             | 4,844,554                  |
| Belgian Government                            | 1,065,442                  |
| UK Government                                 | 572,944                    |
| German Government                             | 173,804                    |
| Austrian Government                           | 30,958                     |
| Finnish Government                            | 11,379                     |
| Dutch Government                              | 2,183                      |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                       | <b>Non-Cash Collateral</b> |
|-------------------------------------|----------------------------|
| <b>Robeco Euro Government Bonds</b> | <b>EUR</b>                 |
| French Government                   | 65,410,082                 |
| German Government                   | 51,478,298                 |
| Austrian Government                 | 12,435,990                 |
| Belgian Government                  | 8,341,117                  |
| Finnish Government                  | 5,706,126                  |
| Dutch Government                    | 5,154,421                  |
| US Government                       | 4,081,181                  |
| Japanese Government                 | 1,987,667                  |
| UK Government                       | 189,043                    |

| <b>Issuer</b>                   | <b>Non-Cash Collateral</b> |
|---------------------------------|----------------------------|
| <b>Robeco Euro Credit Bonds</b> | <b>EUR</b>                 |
| US Government                   | 51,407,087                 |
| French Government               | 28,431,597                 |
| German Government               | 21,728,728                 |
| UK Government                   | 15,753,064                 |
| Belgian Government              | 9,189,670                  |
| Austrian Government             | 7,525,144                  |
| Dutch Government                | 5,371,406                  |
| Finnish Government              | 4,496,366                  |

| <b>Issuer</b>                         | <b>Non-Cash Collateral</b> |
|---------------------------------------|----------------------------|
| <b>Robeco All Strategy Euro Bonds</b> | <b>EUR</b>                 |
| French Government                     | 13,914,201                 |
| German Government                     | 7,359,306                  |
| US Government                         | 4,088,990                  |
| Belgian Government                    | 973,100                    |
| Austrian Government                   | 728,156                    |
| Finnish Government                    | 719,014                    |
| Japanese Government                   | 670,641                    |
| Dutch Government                      | 534,841                    |

| <b>Issuer</b>                           | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco European High Yield Bonds</b> | <b>EUR</b>                 |
| US Government                           | 32,505,858                 |
| French Government                       | 31,742,111                 |
| German Government                       | 19,440,510                 |
| Belgian Government                      | 4,127,812                  |
| UK Government                           | 2,741,200                  |
| Austrian Government                     | 2,540,489                  |
| Dutch Government                        | 1,693,614                  |
| Finnish Government                      | 1,193,089                  |
| Japanese Government                     | 919,132                    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                        | <b>Non-Cash Collateral</b> |
|--------------------------------------|----------------------------|
| <b>Robeco Transition Asian Bonds</b> | <b>USD</b>                 |
| French Government                    | 135,054                    |
| German Government                    | 91,065                     |
| Austrian Government                  | 34,757                     |
| Belgian Government                   | 28,586                     |
| Dutch Government                     | 17,104                     |
| Finnish Government                   | 4,811                      |

| <b>Issuer</b>                              | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco Financial Institutions Bonds</b> | <b>EUR</b>                 |
| French Government                          | 59,438,003                 |
| UK Government                              | 57,726,862                 |
| US Government                              | 52,712,065                 |
| German Government                          | 26,180,522                 |
| Finnish Government                         | 16,658,837                 |
| Austrian Government                        | 15,760,025                 |
| Belgian Government                         | 7,568,101                  |
| Dutch Government                           | 7,240,053                  |

| <b>Issuer</b>                                  | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco Investment Grade Corporate Bonds</b> | <b>EUR</b>                 |
| US Government                                  | 4,397,815                  |
| French Government                              | 2,010,434                  |
| German Government                              | 1,459,260                  |
| Austrian Government                            | 499,367                    |
| Finnish Government                             | 407,594                    |
| Belgian Government                             | 333,227                    |
| Japanese Government                            | 129,990                    |
| Dutch Government                               | 119,131                    |

| <b>Issuer</b>                       | <b>Non-Cash Collateral</b> |
|-------------------------------------|----------------------------|
| <b>Robeco Biodiversity Equities</b> | <b>EUR</b>                 |
| US Government                       | 128,613                    |
| UK Government                       | 73,892                     |
| German Government                   | 3,824                      |
| French Government                   | 1,660                      |
| Dutch Government                    | 1,359                      |
| Belgian Government                  | 156                        |
| Austrian Government                 | 101                        |

| <b>Issuer</b>                           | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Circular Economy Equities</b> | <b>EUR</b>                 |
| US Government                           | 4,285,952                  |
| UK Government                           | 485,813                    |
| Belgian Government                      | 291,521                    |
| French Government                       | 145,164                    |
| Austrian Government                     | 122,143                    |
| Finnish Government                      | 25,316                     |
| Japanese Government                     | 753                        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                      | <b>Non-Cash Collateral</b> |
|------------------------------------|----------------------------|
| <b>Robeco Climate Global Bonds</b> | <b>EUR</b>                 |
| UK Government                      | 785,869                    |
| French Government                  | 633,567                    |
| German Government                  | 596,077                    |
| Austrian Government                | 227,770                    |
| Dutch Government                   | 156,532                    |
| Belgian Government                 | 151,554                    |
| Finnish Government                 | 94,176                     |

| <b>Issuer</b>                        | <b>Non-Cash Collateral</b> |
|--------------------------------------|----------------------------|
| <b>Robeco Climate Global Credits</b> | <b>EUR</b>                 |
| German Government                    | 3,407,641                  |
| French Government                    | 2,768,087                  |
| Belgian Government                   | 2,590,645                  |
| Austrian Government                  | 1,396,778                  |
| Dutch Government                     | 1,026,784                  |
| Finnish Government                   | 825,228                    |

| <b>Issuer</b>                  | <b>Non-Cash Collateral</b> |
|--------------------------------|----------------------------|
| <b>Robeco Euro SDG Credits</b> | <b>EUR</b>                 |
| French Government              | 45,173,667                 |
| US Government                  | 44,773,099                 |
| German Government              | 31,014,087                 |
| Belgian Government             | 9,903,937                  |
| Austrian Government            | 7,971,462                  |
| Finnish Government             | 6,675,219                  |
| Dutch Government               | 3,196,200                  |
| UK Government                  | 2,940,684                  |

| <b>Issuer</b>                                 | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Global Credits - Short Maturity</b> | <b>EUR</b>                 |
| US Government                                 | 24,294,541                 |
| French Government                             | 6,589,821                  |
| German Government                             | 4,819,803                  |
| Japanese Government                           | 1,505,002                  |
| Austrian Government                           | 1,047,420                  |
| Belgian Government                            | 750,094                    |
| UK Government                                 | 692,596                    |
| Dutch Government                              | 562,142                    |
| Finnish Government                            | 291,099                    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                    | <b>Non-Cash Collateral</b> |
|----------------------------------|----------------------------|
| <b>Robeco Global Green Bonds</b> | <b>EUR</b>                 |
| German Government                | 2,267,402                  |
| French Government                | 1,680,012                  |
| Austrian Government              | 872,098                    |
| Dutch Government                 | 537,360                    |
| Belgian Government               | 470,454                    |
| Finnish Government               | 144,685                    |
| UK Government                    | 66,363                     |

| <b>Issuer</b>                    | <b>Non-Cash Collateral</b> |
|----------------------------------|----------------------------|
| <b>Robeco Global SDG Credits</b> | <b>EUR</b>                 |
| US Government                    | 108,935,513                |
| French Government                | 34,532,747                 |
| German Government                | 21,669,180                 |
| UK Government                    | 7,187,542                  |
| Japanese Government              | 3,462,908                  |
| Belgian Government               | 3,184,470                  |
| Austrian Government              | 1,870,676                  |
| Dutch Government                 | 1,418,252                  |
| Finnish Government               | 718,050                    |

| <b>Issuer</b>                                | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco Net Zero 2050 Climate Equities</b> | <b>EUR</b>                 |
| Belgian Government                           | 1,538,365                  |
| Austrian Government                          | 929,978                    |
| French Government                            | 807,062                    |
| UK Government                                | 616,798                    |
| Japanese Government                          | 533,092                    |
| Finnish Government                           | 193,264                    |
| US Government                                | 22,264                     |

| <b>Issuer</b>   | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b> | <b>EUR</b>                 |
| US Government   | 725,720                    |

| <b>Issuer</b>                             | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco QI US Climate Beta Equities</b> | <b>USD</b>                 |
| US Government                             | 9,854,647                  |
| Zimmer Biomet Holdings Inc                | 64,095                     |
| Merck & Co. Inc.                          | 64,094                     |
| Cheniere Energy Inc                       | 64,094                     |
| Grand Canyon Education Inc                | 64,093                     |
| Tenet Healthcare Corp                     | 64,092                     |
| Bright Horizons Family Solut              | 64,092                     |
| XPO Inc                                   | 64,090                     |
| Masimo Corp                               | 64,090                     |
| Facebook Inc-Class A                      | 64,089                     |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                   | <b>Non-Cash Collateral</b> |
|---------------------------------|----------------------------|
| <b>Robeco SDG Credit Income</b> | <b>USD</b>                 |
| US Government                   | 59,518,974                 |
| French Government               | 33,282,507                 |
| German Government               | 23,938,366                 |
| Belgian Government              | 9,340,896                  |
| Austrian Government             | 7,966,950                  |
| Japanese Government             | 7,457,103                  |
| Finnish Government              | 6,039,513                  |
| Dutch Government                | 3,020,362                  |
| UK Government                   | 1,861,710                  |

| <b>Issuer</b>                      | <b>Non-Cash Collateral</b> |
|------------------------------------|----------------------------|
| <b>Robeco SDG High Yield Bonds</b> | <b>EUR</b>                 |
| French Government                  | 8,005,404                  |
| German Government                  | 5,457,399                  |
| Belgian Government                 | 2,722,413                  |
| Austrian Government                | 1,812,985                  |
| Dutch Government                   | 1,213,529                  |
| Finnish Government                 | 980,266                    |
| US Government                      | 120,910                    |
| UK Government                      | 5,601                      |

| <b>Issuer</b>                       | <b>Non-Cash Collateral</b> |
|-------------------------------------|----------------------------|
| <b>Robeco Smart Energy Equities</b> | <b>EUR</b>                 |
| US Government                       | 191,394,036                |
| French Government                   | 11,952,172                 |
| Japanese Government                 | 11,447,401                 |
| UK Government                       | 9,475,879                  |
| Belgian Government                  | 1,823,599                  |
| German Government                   | 514,887                    |
| Dutch Government                    | 504,719                    |
| Austrian Government                 | 185,865                    |
| Finnish Government                  | 37,498                     |

| <b>Issuer</b>                          | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco Smart Materials Equities</b> | <b>EUR</b>                 |
| UK Government                          | 23,690,936                 |
| Belgian Government                     | 14,407,458                 |
| US Government                          | 13,092,249                 |
| French Government                      | 8,309,364                  |
| Austrian Government                    | 6,804,891                  |
| Japanese Government                    | 2,920,797                  |
| Finnish Government                     | 1,411,027                  |
| German Government                      | 368,797                    |
| Dutch Government                       | 71,786                     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Issuer</b>                         | <b>Non-Cash Collateral</b> |
|---------------------------------------|----------------------------|
| <b>Robeco Smart Mobility Equities</b> | <b>EUR</b>                 |
| US Government                         | 13,009,712                 |
| UK Government                         | 4,287,340                  |
| French Government                     | 588,001                    |
| Belgian Government                    | 350,513                    |
| Dutch Government                      | 92,727                     |
| German Government                     | 89,554                     |
| Japanese Government                   | 51,404                     |
| Austrian Government                   | 34,032                     |
| Finnish Government                    | 6,440                      |

| <b>Issuer</b>                                     | <b>Non-Cash Collateral</b> |
|---|----------------------------|
| <b>Robeco Sustainable Healthy Living Equities</b> | <b>EUR</b>                 |
| Japanese Government                               | 1,660,723                  |
| French Government                                 | 908,671                    |
| Belgian Government                                | 749,321                    |
| Austrian Government                               | 452,982                    |
| UK Government                                     | 300,435                    |
| Finnish Government                                | 94,137                     |
| US Government                                     | 61,264                     |

| <b>Issuer</b>                            | <b>Non-Cash Collateral</b> |
|--|----------------------------|
| <b>Robeco Sustainable Water Equities</b> | <b>EUR</b>                 |
| Japanese Government                      | 44,079,363                 |
| US Government                            | 35,453,987                 |
| French Government                        | 16,823,564                 |
| UK Government                            | 695,215                    |
| Belgian Government                       | 660,117                    |
| Austrian Government                      | 105,676                    |
| German Government                        | 81,896                     |
| Dutch Government                         | 51,411                     |
| Finnish Government                       | 21,169                     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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>                       |                          |
| Merrill Lynch                                   | 53,774,859               |
| Barclays  | 28,573,548               |
| BNP Paribas                                     | 16,093,645               |
| Goldman Sachs                                   | 11,672,349               |
| Citi  | 8,748,743                |
| J.P. Morgan                                     | 4,363,105                |
| HSBC  | 2,691,627                |
| Morgan Stanley                                  | 2,520,948                |
| UBS   | 748,887                  |
| Societe Generale                                | 679,694                  |
| <b>Robeco QI Global Conservative Equities</b>   | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Citi  | 4,644,085                |
| Merrill Lynch                                   | 3,569,153                |
| Goldman Sachs                                   | 1,796,141                |
| Barclays  | 226,116                  |
| Morgan Stanley                                  | 86,899                   |
| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Merrill Lynch                                   | 39,356,491               |
| Citi  | 39,162,928               |
| <b>Robeco Emerging Stars Equities</b>           | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Barclays  | 49,000,882               |
| UBS   | 24,018,678               |
| Morgan Stanley                                  | 8,428,706                |
| Citi  | 4,866,938                |
| Goldman Sachs                                   | 2,958,222                |
| Merrill Lynch                                   | 2,701,304                |
| Nomura  | 2,123,344                |
| J.P. Morgan                                     | 455,002                  |
| <b>Robeco Emerging Markets Equities</b>         | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Morgan Stanley                                  | 21,897,171               |
| Citi  | 19,627,395               |
| Barclays  | 11,810,876               |
| Goldman Sachs                                   | 1,488,815                |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

J.P. Morgan 383,750

#### Robeco QI Emerging Markets Active Equities

EUR

##### Securities lending

|                |           |
|----------------|-----------|
| J.P. Morgan    | 7,464,972 |
| UBS            | 2,800,939 |
| Morgan Stanley | 2,018,570 |
| Merrill Lynch  | 1,373,944 |
| Goldman Sachs  | 1,330,910 |
| Citi           | 850,683   |
| Nomura         | 434,888   |
| Wells Fargo    | 139,877   |
| BNP Paribas    | 135,639   |
| Barclays       | 123,766   |

#### Robeco QI Global Momentum Equities

EUR

##### Securities lending

|               |         |
|---------------|---------|
| Merrill Lynch | 626,068 |
| Barclays      | 536,178 |
| Goldman Sachs | 200,834 |
| Citi          | 139,086 |
| HSBC          | 34,755  |

#### Robeco QI Emerging Conservative Equities

USD

##### Securities lending

|                |           |
|----------------|-----------|
| Goldman Sachs  | 6,639,664 |
| Merrill Lynch  | 3,306,611 |
| Morgan Stanley | 3,095,264 |
| J.P. Morgan    | 2,694,481 |
| Barclays       | 280,641   |
| Citi           | 146,612   |

#### Robeco QI Global Value Equities

EUR

##### Securities lending

|               |           |
|---------------|-----------|
| Barclays      | 2,109,449 |
| Merrill Lynch | 2,079,988 |
| Citi          | 966,449   |
| J.P. Morgan   | 156,892   |
| UBS           | 78,863    |

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

EUR

##### Securities lending

|                |           |
|----------------|-----------|
| Citi           | 2,295,035 |
| Merrill Lynch  | 2,219,155 |
| Barclays       | 2,154,018 |
| Goldman Sachs  | 394,713   |
| Morgan Stanley | 334,646   |
| UBS            | 29,834    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco QI Emerging Markets Sustainable Active Equities</b> | <b>USD</b> |
|---|------------|
| <b>Securities lending</b>                                     |            |
| Nomura  | 973,626    |
| J.P. Morgan   | 958,234    |
| Goldman Sachs   | 881,793    |
| Barclays  | 783,841    |
| Morgan Stanley  | 86,748     |
| Citi  | 52,794     |
| Merrill Lynch   | 40,616     |

| <b>Robeco QI Global Developed Conservative Equities</b> | <b>EUR</b> |
|---|------------|
| <b>Securities lending</b>                               |            |
| Merrill Lynch   | 8,019,733  |
| Citi  | 7,455,217  |
| Barclays  | 3,086,743  |
| Goldman Sachs   | 831,946    |
| UBS   | 234,705    |
| Morgan Stanley  | 190,235    |

| <b>Robeco QI Global Developed Active Equities</b> | <b>EUR</b> |
|---|------------|
| <b>Securities lending</b>                         |            |
| Merrill Lynch                                     | 3,144,577  |
| Citi  | 3,041,421  |
| Barclays  | 1,842,909  |
| UBS   | 503,900    |
| Wells Fargo                                       | 400,081    |
| Goldman Sachs                                     | 24,340     |

| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b> |
|--|------------|
| <b>Securities lending</b>  |            |
| Morgan Stanley   | 807,770    |
| Barclays   | 585,777    |
| Nomura   | 522,232    |
| J.P. Morgan  | 305,472    |
| Wells Fargo  | 268,521    |
| Merrill Lynch  | 171,082    |
| Goldman Sachs  | 136,369    |
| UBS  | 86,303     |
| HSBC   | 64,203     |
| Macquarie Bank   | 56,324     |

| <b>Robeco QI Global Quality Equities</b> | <b>EUR</b> |
|--|------------|
| <b>Securities lending</b>                |            |
| Barclays                                 | 378,631    |
| Citi                                     | 369,752    |
| Merrill Lynch                            | 335,425    |
| Morgan Stanley                           | 84,961     |
| Goldman Sachs                            | 82,602     |
| Natixis                                  | 60,881     |
| Nomura                                   | 36,469     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |            |
|---|------------|
| <b>Robeco QI Global Developed Enhanced Index Equities</b>             | <b>EUR</b> |
| <b>Securities lending</b>   |            |
| Citi  | 1,933,019  |
| Merrill Lynch   | 1,779,928  |
| Barclays  | 354,482    |
| UBS   | 266,223    |
| Goldman Sachs   | 228,142    |
| Morgan Stanley  | 72,688     |
| <b>Robeco Sustainable Emerging Stars Equities</b>                     | <b>EUR</b> |
| <b>Securities lending</b>   |            |
| UBS   | 875,319    |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b> | <b>USD</b> |
| <b>Securities lending</b>   |            |
| UBS   | 474,944    |
| <b>Robeco Asia-Pacific Equities</b>                                   | <b>EUR</b> |
| <b>Securities lending</b>   |            |
| Barclays  | 4,878,236  |
| Morgan Stanley  | 4,162,360  |
| J.P. Morgan   | 1,612,706  |
| Merrill Lynch   | 1,358,977  |
| Goldman Sachs   | 772,748    |
| Citi  | 170,192    |
| <b>Robeco Sustainable European Stars Equities</b>                     | <b>EUR</b> |
| <b>Securities lending</b>   |            |
| Merrill Lynch   | 20,610,219 |
| Citi  | 14,202,557 |
| Nomura  | 1,796,277  |
| <b>Robeco QI European Conservative Equities</b>                       | <b>EUR</b> |
| <b>Securities lending</b>   |            |
| Goldman Sachs   | 13,885,104 |
| Citi  | 5,992,134  |
| Merrill Lynch   | 5,531,358  |
| UBS   | 4,053,039  |
| Barclays  | 1,336,177  |
| Morgan Stanley  | 466,751    |
| J.P. Morgan   | 327,639    |
| Natixis   | 85,905     |
| <b>Robeco QI US Conservative Equities</b>                             | <b>USD</b> |
| <b>Securities lending</b>   |            |
| Citi  | 199,164    |
| Merrill Lynch   | 84,847     |
| Barclays  | 52,482     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco BP US Premium Equities</b> | <b>USD</b> |
|--------------------------------------|------------|
| <b>Securities lending</b>            |            |
| Citi                                 | 83,411,607 |
| Merrill Lynch                        | 78,617,070 |
| Barclays                             | 75,802,854 |
| Morgan Stanley                       | 2,556,470  |
| UBS                                  | 2,476,467  |
| Wells Fargo                          | 756,296    |

| <b>Robeco Chinese Equities</b> | <b>EUR</b> |
|--------------------------------|------------|
| <b>Securities lending</b>      |            |
| Barclays                       | 3,551,743  |
| J.P. Morgan                    | 1,811,939  |
| Merrill Lynch                  | 740,809    |
| Morgan Stanley                 | 440,069    |
| Goldman Sachs                  | 389,391    |
| Citi                           | 89,508     |

| <b>Robeco Asian Stars Equities</b> | <b>USD</b> |
|------------------------------------|------------|
| <b>Securities lending</b>          |            |
| Barclays                           | 683,986    |
| Morgan Stanley                     | 454,511    |
| Merrill Lynch                      | 62,152     |

| <b>Robeco BP US Large Cap Equities</b> | <b>USD</b> |
|--|------------|
| <b>Securities lending</b>              |            |
| Merrill Lynch                          | 24,058,531 |
| Citi                                   | 23,987,504 |
| Barclays                               | 19,383,208 |
| Wells Fargo                            | 520,829    |
| UBS                                    | 234,606    |

| <b>Robeco BP US Select Opportunities Equities</b> | <b>USD</b> |
|---|------------|
| <b>Securities lending</b>                         |            |
| Citi  | 19,251,675 |
| Merrill Lynch                                     | 16,918,156 |
| Barclays  | 10,583,249 |
| UBS   | 4,170,644  |
| Morgan Stanley                                    | 1,980,203  |
| Wells Fargo                                       | 504,654    |

| <b>Robeco QI European Value Equities</b> | <b>EUR</b> |
|--|------------|
| <b>Securities lending</b>                |            |
| UBS                                      | 60,072     |

| <b>Robeco QI European Active Equities</b> | <b>EUR</b> |
|---|------------|
| <b>Securities lending</b>                 |            |
| Merrill Lynch                             | 1,257,636  |
| Goldman Sachs                             | 802,614    |
| Morgan Stanley                            | 359,370    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |            |
|---|------------|
| Barclays                                    | 125,727    |
| <b>Robeco New World Financials</b>          | <b>EUR</b> |
| <b>Securities lending</b>                   |            |
| Citi  | 2,896,984  |
| Merrill Lynch                               | 1,804,526  |
| Barclays                                    | 1,075,242  |
| <b>Robeco Sustainable Property Equities</b> | <b>EUR</b> |
| <b>Securities lending</b>                   |            |
| Barclays                                    | 5,831,732  |
| Citi  | 2,223,216  |
| Merrill Lynch                               | 1,960,337  |
| Morgan Stanley                              | 1,839,574  |
| Macquarie Bank                              | 620,943    |
| Goldman Sachs                               | 256,152    |
| <b>Robeco Global Consumer Trends</b>        | <b>EUR</b> |
| <b>Securities lending</b>                   |            |
| Merrill Lynch                               | 33,382,997 |
| Morgan Stanley                              | 11,228,716 |
| Barclays                                    | 7,408,206  |
| Nomura                                      | 944,357    |
| J.P. Morgan                                 | 869,407    |
| UBS   | 591,687    |
| <b>Robeco Global Multi-Thematic</b>         | <b>EUR</b> |
| <b>Securities lending</b>                   |            |
| Barclays                                    | 1,849,374  |
| Citi  | 1,699,926  |
| Merrill Lynch                               | 1,427,843  |
| Morgan Stanley                              | 221,690    |
| <b>Robeco Digital Innovations</b>           | <b>EUR</b> |
| <b>Securities lending</b>                   |            |
| Merrill Lynch                               | 11,377,757 |
| Barclays                                    | 8,815,532  |
| Citi  | 167,178    |
| <b>Robeco FinTech</b>                       | <b>EUR</b> |
| <b>Securities lending</b>                   |            |
| Barclays                                    | 8,538,570  |
| Citi  | 6,706,238  |
| Merrill Lynch                               | 2,634,268  |
| Morgan Stanley                              | 111,127    |
| Goldman Sachs                               | 107,800    |
| Wells Fargo                                 | 102,463    |
| UBS   | 15,075     |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco High Yield Bonds</b> | <b>EUR</b>  |
|--------------------------------|-------------|
| <b>Securities lending</b>      |             |
| Barclays                       | 346,390,620 |
| Goldman Sachs                  | 223,631,180 |
| J.P. Morgan                    | 104,021,447 |
| Morgan Stanley                 | 32,995,168  |
| BNP Paribas                    | 30,906,480  |
| Merrill Lynch                  | 24,095,816  |
| Deutsche Bank                  | 21,767,794  |
| Wells Fargo                    | 16,569,850  |
| Citi                           | 16,496,529  |
| Societe Generale               | 9,515,695   |

| <b>Robeco Global Credits</b> | <b>EUR</b>  |
|------------------------------|-------------|
| <b>Securities lending</b>    |             |
| Barclays                     | 146,661,522 |
| Goldman Sachs                | 28,426,589  |
| Citi                         | 20,505,411  |
| J.P. Morgan                  | 13,141,166  |
| Deutsche Bank                | 11,454,498  |
| Nomura                       | 11,265,470  |
| BNP Paribas                  | 10,391,536  |
| Morgan Stanley               | 9,940,445   |
| Societe Generale             | 7,940,347   |
| Wells Fargo                  | 4,725,801   |

| <b>Robeco QI Dynamic High Yield</b> | <b>EUR</b> |
|-------------------------------------|------------|
| <b>Securities lending</b>           |            |
| Barclays                            | 18,535,702 |
| Citi                                | 16,736,748 |
| BNP Paribas                         | 15,105,962 |
| Natixis                             | 7,906,559  |
| Bank of Nova Scotia                 | 7,070,274  |
| Merrill Lynch                       | 6,963,273  |
| Societe Generale                    | 4,776,645  |
| Nomura                              | 3,729,522  |

| <b>Robeco QI Global Multi-Factor Credits</b> | <b>EUR</b> |
|--|------------|
| <b>Securities lending</b>                    |            |
| Barclays                                     | 65,716,993 |
| J.P. Morgan                                  | 18,883,072 |
| Goldman Sachs                                | 18,649,485 |
| Citi   | 9,684,294  |
| BNP Paribas                                  | 6,421,428  |
| Deutsche Bank                                | 4,438,613  |
| Nomura                                       | 3,167,395  |
| Merrill Lynch                                | 2,880,249  |
| Morgan Stanley                               | 2,527,803  |
| UBS  | 1,687,982  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |            |
|---|------------|
| <b>Robeco QI Global Multi-Factor Bonds</b>      | <b>EUR</b> |
| <b>Securities lending</b>                       |            |
| Morgan Stanley                                  | 415,268    |
| Citi  | 191,668    |
| BNP Paribas                                     | 161,302    |
| <br>  |            |
| <b>Robeco Corporate Hybrid bonds</b>            | <b>EUR</b> |
| <b>Securities lending</b>                       |            |
| Barclays  | 10,688,285 |
| J.P. Morgan                                     | 8,858,554  |
| Goldman Sachs                                   | 8,175,269  |
| BNP Paribas                                     | 2,736,756  |
| Merrill Lynch                                   | 2,360,673  |
| UBS   | 1,727,367  |
| Deutsche Bank                                   | 1,089,027  |
| Morgan Stanley                                  | 478,397    |
| <br>  |            |
| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b> |
| <b>Securities lending</b>                       |            |
| Barclays  | 123,840    |
| Citi  | 76,225     |
| Wells Fargo                                     | 15,159     |
| BNP Paribas                                     | 13,817     |
| Morgan Stanley                                  | 7,684      |
| <br>  |            |
| <b>Robeco Transition Emerging Credits</b>       | <b>USD</b> |
| <b>Securities lending</b>                       |            |
| Barclays  | 7,107,980  |
| Goldman Sachs                                   | 5,021,873  |
| J.P. Morgan                                     | 3,485,972  |
| BNP Paribas                                     | 3,004,133  |
| Nomura  | 1,938,409  |
| Societe Generale                                | 1,831,505  |
| Merrill Lynch                                   | 1,350,288  |
| UBS   | 595,410    |
| Citi  | 480,297    |
| <br>  |            |
| <b>Robeco Euro Government Bonds</b>             | <b>EUR</b> |
| <b>Securities lending</b>                       |            |
| BNP Paribas                                     | 46,718,178 |
| Merrill Lynch                                   | 32,048,127 |
| J.P. Morgan                                     | 26,597,532 |
| Citi  | 11,088,026 |
| Nomura  | 11,039,983 |
| Morgan Stanley                                  | 9,779,028  |
| Barclays  | 7,113,793  |
| Goldman Sachs                                   | 5,762,118  |
| Deutsche Bank                                   | 477,802    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Euro Credit Bonds</b> | <b>EUR</b> |
|---------------------------------|------------|
| <b>Securities lending</b>       |            |
| Goldman Sachs                   | 47,821,467 |
| J.P. Morgan                     | 32,740,113 |
| BNP Paribas                     | 23,106,802 |
| Bank of Nova Scotia             | 22,060,918 |
| Societe Generale                | 19,551,276 |
| Deutsche Bank                   | 18,213,701 |
| Barclays                        | 16,139,143 |
| UBS                             | 7,272,910  |
| Morgan Stanley                  | 2,817,818  |
| Citi                            | 2,211,278  |

| <b>Robeco All Strategy Euro Bonds</b> | <b>EUR</b> |
|---------------------------------------|------------|
| <b>Securities lending</b>             |            |
| J.P. Morgan                           | 9,812,065  |
| Goldman Sachs                         | 8,268,109  |
| Barclays                              | 5,541,103  |
| Morgan Stanley                        | 2,677,660  |
| Deutsche Bank                         | 1,831,716  |
| BNP Paribas                           | 1,809,423  |
| UBS                                   | 705,777    |
| Nomura                                | 625,322    |
| Societe Generale                      | 539,378    |
| Citi                                  | 443,357    |

| <b>Robeco European High Yield Bonds</b> | <b>EUR</b> |
|---|------------|
| <b>Securities lending</b>               |            |
| J.P. Morgan                             | 31,565,625 |
| Goldman Sachs                           | 31,314,603 |
| Barclays                                | 16,902,930 |
| Deutsche Bank                           | 7,199,632  |
| Morgan Stanley                          | 6,851,906  |
| BNP Paribas                             | 5,993,056  |
| UBS                                     | 4,243,882  |
| HSBC                                    | 2,634,586  |
| Merrill Lynch                           | 1,564,313  |
| Societe Generale                        | 1,430,343  |

| <b>Robeco Transition Asian Bonds</b> | <b>USD</b> |
|--------------------------------------|------------|
| <b>Securities lending</b>            |            |
| BNP Paribas                          | 414,902    |
| Wells Fargo                          | 207,856    |
| Merrill Lynch                        | 122,828    |
| UBS                                  | 88,610     |

| <b>Robeco Financial Institutions Bonds</b> | <b>EUR</b>  |
|--|-------------|
| <b>Securities lending</b>                  |             |
| Societe Generale                           | 112,892,354 |
| Bank of Nova Scotia                        | 66,081,355  |
| Goldman Sachs                              | 46,952,410  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|                |            |
|----------------|------------|
| J.P. Morgan    | 46,442,509 |
| Barclays       | 18,297,414 |
| HSBC           | 13,085,401 |
| UBS            | 7,734,297  |
| BNP Paribas    | 6,046,090  |
| Morgan Stanley | 4,925,583  |
| Deutsche Bank  | 4,709,582  |

#### Robeco Investment Grade Corporate Bonds

EUR

##### Securities lending

|                  |           |
|------------------|-----------|
| Goldman Sachs    | 4,236,647 |
| Societe Generale | 2,258,762 |
| Barclays         | 2,097,395 |
| J.P. Morgan      | 1,789,607 |
| Deutsche Bank    | 526,885   |
| BNP Paribas      | 321,103   |
| Nomura           | 121,206   |

#### Robeco Biodiversity Equities

EUR

##### Securities lending

|               |         |
|---------------|---------|
| Citi          | 128,740 |
| Merrill Lynch | 69,578  |

#### Robeco Circular Economy Equities

EUR

##### Securities lending

|                |           |
|----------------|-----------|
| Citi           | 7,886,403 |
| Morgan Stanley | 3,805,775 |
| Merrill Lynch  | 732,687   |
| UBS            | 432,667   |

#### Robeco Climate Global Bonds

EUR

##### Securities lending

|                |         |
|----------------|---------|
| BNP Paribas    | 991,363 |
| Morgan Stanley | 837,112 |
| HSBC           | 826,282 |
| Deutsche Bank  | 225,067 |
| Citi           | 20,462  |

#### Robeco Climate Global Credits

EUR

##### Securities lending

|                |            |
|----------------|------------|
| Morgan Stanley | 10,155,278 |
| BNP Paribas    | 9,287,473  |
| Deutsche Bank  | 6,067,648  |
| Citi           | 4,348,814  |
| UBS            | 3,875,296  |
| Merrill Lynch  | 2,277,020  |

#### Robeco Euro SDG Credits

EUR

##### Securities lending

|               |            |
|---------------|------------|
| Goldman Sachs | 44,062,893 |
|---------------|------------|

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|                  |            |
|------------------|------------|
| Societe Generale | 37,349,135 |
| Barclays         | 36,524,447 |
| J.P. Morgan      | 36,399,729 |
| Deutsche Bank    | 17,715,544 |
| Citi             | 13,158,669 |
| UBS              | 10,215,321 |
| BNP Paribas      | 5,485,407  |
| HSBC             | 4,030,261  |
| Morgan Stanley   | 1,471,662  |

#### Robeco Global Credits - Short Maturity

EUR

##### Securities lending

|                  |            |
|------------------|------------|
| Barclays         | 17,989,304 |
| J.P. Morgan      | 10,344,316 |
| Goldman Sachs    | 9,554,699  |
| BNP Paribas      | 7,975,438  |
| Citi             | 2,729,631  |
| Morgan Stanley   | 2,659,994  |
| Merrill Lynch    | 2,269,149  |
| Nomura           | 1,410,894  |
| Societe Generale | 1,363,733  |
| Wells Fargo      | 1,008,467  |

#### Robeco Global Gender Equality

EUR

##### Securities lending

|               |           |
|---------------|-----------|
| Merrill Lynch | 1,239,419 |
|---------------|-----------|

#### Robeco Global Green Bonds

EUR

##### Securities lending

|               |           |
|---------------|-----------|
| BNP Paribas   | 5,277,589 |
| Deutsche Bank | 481,264   |
| Merrill Lynch | 100,000   |

#### Robeco Global SDG Credits

EUR

##### Securities lending

|                |             |
|----------------|-------------|
| Barclays       | 105,605,701 |
| Goldman Sachs  | 39,501,727  |
| J.P. Morgan    | 34,050,977  |
| HSBC           | 10,600,046  |
| Deutsche Bank  | 7,009,250   |
| Citi           | 6,195,213   |
| BNP Paribas    | 5,485,567   |
| Morgan Stanley | 4,970,803   |
| Merrill Lynch  | 3,277,339   |
| Nomura         | 3,249,247   |

#### Robeco Global SDG Equities

EUR

##### Securities lending

|               |           |
|---------------|-----------|
| Merrill Lynch | 2,423,561 |
|---------------|-----------|

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |            |
|---|------------|
| <b>Robeco Net Zero 2050 Climate Equities</b>                    | <b>EUR</b> |
| <b>Securities lending</b>                                       |            |
| Merrill Lynch   | 6,484,379  |
| Citi  | 2,736,158  |
| UBS   | 173,697    |
| <b>Robeco QI Global SDG &amp; Climate Beta Equities</b>         | <b>EUR</b> |
| <b>Securities lending</b>                                       |            |
| Citi  | 2,600,458  |
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b> | <b>EUR</b> |
| <b>Securities lending</b>                                       |            |
| Barclays  | 685,081    |
| Goldman Sachs   | 25,159     |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b>  | <b>EUR</b> |
| <b>Securities lending</b>                                       |            |
| Wells Fargo   | 223,823    |
| Merrill Lynch   | 131,909    |
| Citi  | 40,809     |
| BNP Paribas   | 30,827     |
| <b>Robeco QI US Climate Beta Equities</b>                       | <b>USD</b> |
| <b>Securities lending</b>                                       |            |
| Barclays  | 10,800,355 |
| Merrill Lynch   | 7,613,025  |
| Citi  | 6,500,867  |
| UBS   | 123,293    |
| <b>Robeco SDG Credit Income</b>                                 | <b>USD</b> |
| <b>Securities lending</b>                                       |            |
| Goldman Sachs   | 57,459,681 |
| J.P. Morgan   | 52,958,185 |
| Barclays  | 37,089,774 |
| Societe Generale  | 26,079,471 |
| Deutsche Bank   | 18,848,248 |
| Nomura  | 6,982,176  |
| BNP Paribas   | 3,960,666  |
| Morgan Stanley  | 3,572,599  |
| UBS   | 1,908,723  |
| HSBC  | 1,516,003  |
| <b>Robeco SDG High Yield Bonds</b>                              | <b>EUR</b> |
| <b>Securities lending</b>                                       |            |
| J.P. Morgan   | 11,938,620 |
| Morgan Stanley  | 7,576,167  |
| BNP Paribas   | 6,387,090  |
| Deutsche Bank   | 5,095,693  |
| Citi  | 4,607,873  |
| UBS   | 2,914,404  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|             |         |
|-------------|---------|
| Wells Fargo | 818,195 |
|-------------|---------|

#### Robeco Smart Energy Equities

EUR

##### Securities lending

|                |             |
|----------------|-------------|
| J.P. Morgan    | 123,323,675 |
| Goldman Sachs  | 49,783,483  |
| Merrill Lynch  | 43,577,420  |
| UBS            | 24,296,098  |
| Citi           | 17,813,279  |
| Morgan Stanley | 16,001,997  |
| BNP Paribas    | 2,767,779   |
| HSBC           | 647,312     |

#### Robeco Smart Materials Equities

EUR

##### Securities lending

|                |            |
|----------------|------------|
| Merrill Lynch  | 68,984,690 |
| UBS            | 12,766,865 |
| Citi           | 11,144,247 |
| Goldman Sachs  | 5,868,052  |
| Morgan Stanley | 524,786    |
| J.P. Morgan    | 268,929    |
| BNP Paribas    | 127,780    |

#### Robeco Smart Mobility Equities

EUR

##### Securities lending

|                |            |
|----------------|------------|
| Citi           | 14,200,810 |
| Goldman Sachs  | 8,211,411  |
| Morgan Stanley | 4,690,690  |
| Merrill Lynch  | 4,471,505  |
| UBS            | 2,242,215  |
| J.P. Morgan    | 1,381,432  |
| HSBC           | 764,766    |
| BNP Paribas    | 362,675    |

#### Robeco Sustainable Healthy Living Equities

EUR

##### Securities lending

|               |           |
|---------------|-----------|
| Merrill Lynch | 7,312,178 |
| Citi          | 6,177,487 |

#### Robeco Sustainable Water Equities

EUR

##### Securities lending

|                |            |
|----------------|------------|
| Merrill Lynch  | 64,637,239 |
| Citi           | 53,555,270 |
| Morgan Stanley | 24,960,873 |
| J.P. Morgan    | 2,687,429  |
| HSBC           | 2,101,229  |
| UBS            | 1,476,800  |
| BNP Paribas    | 113,600    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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                  |
| BMO Capital Markets | Canada                          |
| 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                           |
| Societe Generale    | France                          |
| UBS                 | Switzerland                     |
| Wells Fargo         | United States of America        |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

##### Aggregate transaction data

##### Type and quality of collateral

The following table provides an analysis of the type and quality of 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>                         |   |                   |
| Bond  | Investment Grade                        | 70,967,529        |
|   |   | <b>70,967,529</b> |
| <b>Robeco QI Global Conservative Equities</b>     |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 3,919,201         |
|   |   | <b>3,919,201</b>  |
| <b>Robeco Sustainable Global Stars Equities</b>   |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 1,918,339         |
|   |   | <b>1,918,339</b>  |
| <b>Robeco Emerging Stars Equities</b>             |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Equities  | Recognised exchange/main-market listing | 7,959,595         |
| Bond  | Investment Grade                        | 64,452,544        |
|   |   | <b>72,412,139</b> |
| <b>Robeco Emerging Markets Equities</b>           |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 33,941,013        |
|   |   | <b>33,941,013</b> |
| <b>Robeco QI Emerging Markets Active Equities</b> |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Equities  | Recognised exchange/main-market listing | 498,961           |
| Bond  | Investment Grade                        | 16,050,252        |
|   |   | <b>16,549,213</b> |
| <b>Robeco QI Global Momentum Equities</b>         |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Equities  | Recognised exchange/main-market listing | 29,902            |
| Bond  | Investment Grade                        | 698,847           |
|   |   | <b>728,749</b>    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|  |   |                   |
|--|---|-------------------|
| <b>Robeco QI Emerging Conservative Equities</b>                        |   | <b>USD</b>        |
| <b>Securities lending</b>  |   |                   |
| Bond   | Investment Grade                        | 10,007,984        |
|  |   | <b>10,007,984</b> |
| <b>Robeco QI Global Value Equities</b>                                 |   | <b>EUR</b>        |
| <b>Securities lending</b>  |   |                   |
| Bond   | Investment Grade                        | 2,422,753         |
|  |   | <b>2,422,753</b>  |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>                |   | <b>EUR</b>        |
| <b>Securities lending</b>  |   |                   |
| Equities   | Recognised exchange/main-market listing | 251,785           |
| Bond   | Investment Grade                        | 2,682,020         |
|  |   | <b>2,933,805</b>  |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>          |   | <b>USD</b>        |
| <b>Securities lending</b>  |   |                   |
| Bond   | Investment Grade                        | 3,972,816         |
|  |   | <b>3,972,816</b>  |
| <b>Robeco QI Global Developed Conservative Equities</b>                |   | <b>EUR</b>        |
| <b>Securities lending</b>  |   |                   |
| Bond   | Investment Grade                        | 6,571,781         |
|  |   | <b>6,571,781</b>  |
| <b>Robeco QI Global Developed Active Equities</b>                      |   | <b>EUR</b>        |
| <b>Securities lending</b>  |   |                   |
| Bond   | Investment Grade                        | 3,201,960         |
|  |   | <b>3,201,960</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 | 989,034           |
| Bond   | Investment Grade                        | 1,855,682         |
|  |   | <b>2,844,716</b>  |
| <b>Robeco QI Global Quality Equities</b>                               |   | <b>EUR</b>        |
| <b>Securities lending</b>  |   |                   |
| Equities   | Recognised exchange/main-market listing | 41,842            |
| Bond   | Investment Grade                        | 772,261           |
|  |   | <b>814,103</b>    |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              |   | <b>EUR</b>        |
| <b>Securities lending</b>  |   |                   |
| Bond   | Investment Grade                        | 1,231,161         |
|  |   | <b>1,231,161</b>  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |   |                   |
|---|---|-------------------|
| <b>Robeco Sustainable Emerging Stars Equities</b>                     |   | <b>EUR</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 929,897           |
|   |   | <b>929,897</b>    |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b> |   | <b>USD</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 507,343           |
|   |   | <b>507,343</b>    |
| <b>Robeco Asia-Pacific Equities</b>                                   |   | <b>EUR</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 13,334,091        |
|   |   | <b>13,334,091</b> |
| <b>Robeco Sustainable European Stars Equities</b>                     |   | <b>EUR</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 24,221,748        |
|   |   | <b>24,221,748</b> |
| <b>Robeco QI European Conservative Equities</b>                       |   | <b>EUR</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 12,650,035        |
|   |   | <b>12,650,035</b> |
| <b>Robeco QI US Conservative Equities</b>                             |   | <b>USD</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 53,594            |
|   |   | <b>53,594</b>     |
| <b>Robeco BP US Premium Equities</b>                                  |   | <b>USD</b>        |
| <b>Securities lending</b>   |   |                   |
| Equities  | Recognised exchange/main-market listing | 7,334,299         |
| Bond  | Investment Grade                        | 70,677,124        |
|   |   | <b>78,011,423</b> |
| <b>Robeco Chinese Equities</b>  |   | <b>EUR</b>        |
| <b>Securities lending</b>   |   |                   |
| Equities  | Recognised exchange/main-market listing | 1,398,960         |
| Bond  | Investment Grade                        | 5,842,349         |
|   |   | <b>7,241,309</b>  |
| <b>Robeco Asian Stars Equities</b>                                    |   | <b>USD</b>        |
| <b>Securities lending</b>   |   |                   |
| Bond  | Investment Grade                        | 1,249,459         |
|   |   | <b>1,249,459</b>  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |   |                   |
|---|---|-------------------|
| <b>Robeco BP US Large Cap Equities</b>            |   | <b>USD</b>        |
| <b>Securities lending</b>                         |   |                   |
| Equities  | Recognised exchange/main-market listing | 3,564,875         |
| Bond  | Investment Grade                        | 16,521,670        |
|   |   | <b>20,086,545</b> |
| <b>Robeco BP US Select Opportunities Equities</b> |   | <b>USD</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 22,160,648        |
|   |   | <b>22,160,648</b> |
| <b>Robeco QI European Value Equities</b>          |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 63,818            |
|   |   | <b>63,818</b>     |
| <b>Robeco QI European Active Equities</b>         |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 1,281,169         |
|   |   | <b>1,281,169</b>  |
| <b>Robeco New World Financials</b>                |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 2,734,172         |
|   |   | <b>2,734,172</b>  |
| <b>Robeco Sustainable Property Equities</b>       |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 11,060,146        |
|   |   | <b>11,060,146</b> |
| <b>Robeco Global Consumer Trends</b>              |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 58,537,539        |
|   |   | <b>58,537,539</b> |
| <b>Robeco Global Multi-Thematic</b>               |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Equities  | Recognised exchange/main-market listing | 259,938           |
| Bond  | Investment Grade                        | 1,886,429         |
|   |   | <b>2,146,367</b>  |
| <b>Robeco Digital Innovations</b>                 |   | <b>EUR</b>        |
| <b>Securities lending</b>                         |   |                   |
| Bond  | Investment Grade                        | 9,002,408         |
|   |   | <b>9,002,408</b>  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |                  |                    |
|---|------------------|--------------------|
| <b>Robeco FinTech</b>                           |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 9,408,874          |
|   |                  | <b>9,408,874</b>   |
| <b>Robeco High Yield Bonds</b>                  |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 578,512,083        |
|   |                  | <b>578,512,083</b> |
| <b>Robeco Global Credits</b>                    |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 202,399,216        |
|   |                  | <b>202,399,216</b> |
| <b>Robeco QI Dynamic High Yield</b>             |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 78,316,316         |
|   |                  | <b>78,316,316</b>  |
| <b>Robeco QI Global Multi-Factor Credits</b>    |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 98,171,347         |
|   |                  | <b>98,171,347</b>  |
| <b>Robeco QI Global Multi-Factor Bonds</b>      |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 169,211            |
|   |                  | <b>169,211</b>     |
| <b>Robeco Corporate Hybrid Bonds</b>            |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 26,047,277         |
|   |                  | <b>26,047,277</b>  |
| <b>Robeco QI Global Multi-Factor High Yield</b> |                  | <b>EUR</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 126,465            |
|   |                  | <b>126,465</b>     |
| <b>Robeco Transition Emerging Credits</b>       |                  | <b>USD</b>         |
| <b>Securities lending</b>                       |                  |                    |
| Bond  | Investment Grade | 19,963,340         |
|   |                  | <b>19,963,340</b>  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|  |                  |                    |
|--|------------------|--------------------|
| <b>Robeco Climate Global High Yield Bonds</b>  |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 6,701,264          |
|  |                  | <b>6,701,264</b>   |
| <b>Robeco Euro Government Bonds</b>            |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 154,783,925        |
|  |                  | <b>154,783,925</b> |
| <b>Robeco Euro Credit Bonds</b>                |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 143,903,062        |
|  |                  | <b>143,903,062</b> |
| <b>Robeco All Strategy Euro Bonds</b>          |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 28,988,249         |
|  |                  | <b>28,988,249</b>  |
| <b>Robeco European High Yield Bonds</b>        |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 96,903,815         |
|  |                  | <b>96,903,815</b>  |
| <b>Robeco Transition Asian Bonds</b>           |                  | <b>USD</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 311,377            |
|  |                  | <b>311,377</b>     |
| <b>Robeco Financial Institutions Bonds</b>     |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 243,284,468        |
|  |                  | <b>243,284,468</b> |
| <b>Robeco Investment Grade Corporate Bonds</b> |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 9,356,818          |
|  |                  | <b>9,356,818</b>   |
| <b>Robeco Biodiversity Equities</b>            |                  | <b>EUR</b>         |
| <b>Securities lending</b>                      |                  |                    |
| Bond   | Investment Grade | 209,605            |
|  |                  | <b>209,605</b>     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |                  |                    |
|---|------------------|--------------------|
| <b>Robeco Circular Economy Equities</b>                 |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 5,356,662          |
|   |                  | <b>5,356,662</b>   |
| <b>Robeco Climate Global Bonds</b>                      |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 2,645,545          |
|   |                  | <b>2,645,545</b>   |
| <b>Robeco Climate Global Credits</b>                    |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 12,015,163         |
|   |                  | <b>12,015,163</b>  |
| <b>Robeco Euro SDG Credits</b>                          |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 151,648,355        |
|   |                  | <b>151,648,355</b> |
| <b>Robeco Global Credits - Short Maturity</b>           |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 40,552,518         |
|   |                  | <b>40,552,518</b>  |
| <b>Robeco Global Gender Equality</b>                    |                  | <b>EUR</b>         |
| <b>Robeco Global Green Bonds</b>                        |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 6,038,374          |
|   |                  | <b>6,038,374</b>   |
| <b>Robeco Global SDG Credits</b>                        |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 182,979,338        |
|   |                  | <b>182,979,338</b> |
| <b>Robeco Global SDG Equities</b>                       |                  | <b>EUR</b>         |
| <b>Robeco Net Zero 2050 Climate Equities</b>            |                  | <b>EUR</b>         |
| <b>Securities lending</b>                               |                  |                    |
| Bond  | Investment Grade | 4,640,823          |
|   |                  | <b>4,640,823</b>   |
| <b>Robeco QI Global SDG &amp; Climate Beta Equities</b> |                  | <b>EUR</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

|   |   |                    |
|---|---|--------------------|
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b> |   | <b>EUR</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 725,720            |
|   |   | <u>725,720</u>     |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b>  |   | <b>EUR</b>         |
| <b>Robeco QI US Climate Beta Equities</b>                       |   |                    |
| <b>Securities lending</b>                                       |   | <b>USD</b>         |
| Equities  | Recognised exchange/main-market listing | 1,281,905          |
| Bond  | Investment Grade                        | 10,011,796         |
|   |   | <u>11,293,701</u>  |
| <b>Robeco SDG Credit Income</b>                                 |   | <b>USD</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 152,426,381        |
|   |   | <u>152,426,381</u> |
| <b>Robeco SDG High Yield Bonds</b>                              |   | <b>EUR</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 20,318,507         |
|   |   | <u>20,318,507</u>  |
| <b>Robeco Smart Energy Equities</b>                             |   | <b>EUR</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 227,336,056        |
|   |   | <u>227,336,056</u> |
| <b>Robeco Smart Materials Equities</b>                          |   | <b>EUR</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 71,077,305         |
|   |   | <u>71,077,305</u>  |
| <b>Robeco Smart Mobility Equities</b>                           |   | <b>EUR</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 18,509,723         |
|   |   | <u>18,509,723</u>  |
| <b>Robeco Smart Mobility Equities</b>                           |   | <b>EUR</b>         |
| <b>Securities lending</b>                                       |   |                    |
| Bond  | Investment Grade                        | 4,227,533          |
|   |   | <u>4,227,533</u>   |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

##### Robeco Sustainable Water Equities

EUR

##### Securities lending

Bond

Investment Grade

97,972,398

**97,972,398**

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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>                | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 65,204,568      | –           | 253,188      | 285,180       | 1,883,401      | 68,545,760       | –             | <b>136,172,097</b> |
| <b>Robeco QI Global Conservative Equities</b>           | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 6,943,537       | –           | 17,591       | 1,695         | 31,566         | 3,868,349        | –             | <b>10,862,738</b>  |
| <b>Robeco Sustainable Global Stars Equities</b>         | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 78,291,514      | –           | –            | –             | –              | 1,918,339        | –             | <b>80,209,853</b>  |
| <b>Robeco Emerging Stars Equities</b>                   | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 25,906,576      | –           | 199,971      | 24,366        | 2,391,422      | 61,836,785       | 7,959,595     | <b>98,318,715</b>  |
| <b>Robeco Emerging Markets Equities</b>                 | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 23,539,236      | –           | 569,389      | 66,443        | 804,471        | 32,500,710       | –             | <b>57,480,249</b>  |
| <b>Robeco QI Emerging Markets Active Equities</b>       | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 1,286,689       | –           | 338,990      | 427,439       | 306,570        | 14,977,253       | 498,961       | <b>17,835,902</b>  |
| <b>Robeco QI Global Momentum Equities</b>               | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 863,309         | –           | –            | 961           | 33,023         | 664,863          | 29,902        | <b>1,592,058</b>   |
| <b>Robeco QI Emerging Conservative Equities</b>         | <b>USD</b>      | <b>USD</b>  | <b>USD</b>   | <b>USD</b>    | <b>USD</b>     | <b>USD</b>       | <b>USD</b>    | <b>USD</b>         |
| Securities lending                                      | 7,398,028       | –           | 126,874      | 177,463       | 149,204        | 9,554,443        | –             | <b>17,406,012</b>  |
| <b>Robeco QI Global Value Equities</b>                  | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 3,113,475       | –           | 6,637        | 10,583        | 110,684        | 2,294,849        | –             | <b>5,536,228</b>   |
| <b>Robeco QI Global Developed Multi-Factor Equities</b> | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>         |
| Securities lending                                      | 4,740,703       | –           | –            | 794           | 91,050         | 2,590,176        | 251,785       | <b>7,674,508</b>   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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 Emerging Markets Sustainable Active Equities</b>          | <b>USD</b>      | <b>USD</b>  | <b>USD</b>   | <b>USD</b>    | <b>USD</b>     | <b>USD</b>       | <b>USD</b>    | <b>USD</b>        |
| Securities lending   | –               | –           | 45,176       | 71,458        | 270,994        | 3,585,188        | –             | <b>3,972,816</b>  |
| <b>Robeco QI Global Developed Conservative Equities</b>                | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 13,850,769      | –           | 5,712        | 2,256         | 216,331        | 6,347,482        | –             | <b>20,422,550</b> |
| <b>Robeco QI Global Developed Active Equities</b>                      | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 6,024,458       | –           | –            | 1,736         | 290,276        | 2,909,948        | –             | <b>9,226,418</b>  |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>      | <b>USD</b>  | <b>USD</b>   | <b>USD</b>    | <b>USD</b>     | <b>USD</b>       | <b>USD</b>    | <b>USD</b>        |
| Securities lending   | 545,828         | –           | 8,882        | 15,369        | 58,160         | 1,773,271        | 989,034       | <b>3,390,544</b>  |
| <b>Robeco QI Global Quality Equities</b>                               | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 594,375         | –           | –            | 6             | 36,402         | 735,853          | 41,842        | <b>1,408,478</b>  |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 3,559,778       | –           | 351          | 48            | 170,750        | 1,060,012        | –             | <b>4,790,939</b>  |
| <b>Robeco Sustainable Emerging Stars Equities</b>                      | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | –               | –           | –            | 6,360         | 39,448         | 884,089          | –             | <b>929,897</b>    |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b>  | <b>USD</b>      | <b>USD</b>  | <b>USD</b>   | <b>USD</b>    | <b>USD</b>     | <b>USD</b>       | <b>USD</b>    | <b>USD</b>        |
| Securities lending   | –               | –           | –            | 3,244         | 22,271         | 481,828          | –             | <b>507,343</b>    |
| <b>Robeco Asia-Pacific Equities</b>                                    | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 419,831         | –           | 83,189       | 105,636       | 324,709        | 12,820,557       | –             | <b>13,753,922</b> |
| <b>Robeco Sustainable European Stars Equities</b>                      | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 14,512,278      | –           | –            | –             | 184,763        | 24,036,985       | –             | <b>38,734,026</b> |
| <b>Robeco QI European Conservative Equities</b>                        | <b>EUR</b>      | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>    | <b>EUR</b>     | <b>EUR</b>       | <b>EUR</b>    | <b>EUR</b>        |
| Securities lending   | 20,963,195      | –           | 13,859       | 70,914        | 456,488        | 12,108,774       | –             | <b>33,613,230</b> |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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 US Conservative Equities</b>         | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                                | 289,728         | –           | –            | –             | 3,147          | 50,447           | –             | 343,322     |
| <b>Robeco BP US Premium Equities</b>              | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                                | 171,236,283     | –           | –            | –             | 4,149,614      | 66,527,510       | 7,334,299     | 249,247,706 |
| <b>Robeco Chinese Equities</b>                    | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | 254,290         | –           | 59,351       | 78,399        | 155,287        | 5,549,312        | 1,398,960     | 7,495,599   |
| <b>Robeco Asian Stars Equities</b>                | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                                | –               | –           | –            | –             | 43,248         | 1,206,211        | –             | 1,249,459   |
| <b>Robeco BP US Large Cap Equities</b>            | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                                | 49,792,265      | –           | –            | –             | 970,024        | 15,551,646       | 3,564,875     | 69,878,810  |
| <b>Robeco BP US Select Opportunities Equities</b> | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                                | 32,823,885      | –           | –            | 30,307        | 822,497        | 21,307,844       | –             | 54,984,533  |
| <b>Robeco QI European Value Equities</b>          | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | –               | –           | –            | 437           | 2,707          | 60,674           | –             | 63,818      |
| <b>Robeco QI European Active Equities</b>         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | 1,405,627       | –           | –            | –             | 29,619         | 1,251,550        | –             | 2,686,796   |
| <b>Robeco New World Financials</b>                | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | 3,295,114       | –           | –            | –             | 1,233,376      | 1,500,796        | –             | 6,029,286   |
| <b>Robeco Sustainable Property Equities</b>       | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | 2,276,402       | –           | –            | –             | 340,215        | 10,719,931       | –             | 13,336,548  |
| <b>Robeco Global Consumer Trends</b>              | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | –               | –           | 36,775       | 173,751       | 1,572,352      | 56,754,661       | –             | 58,537,539  |
| <b>Robeco Global Multi-Thematic</b>               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | 3,190,913       | –           | –            | –             | 97,686         | 1,788,743        | 259,938       | 5,337,280   |
| <b>Robeco Digital Innovations</b>                 | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                | 11,928,711      | –           | –            | –             | 528,552        | 8,473,856        | –             | 20,931,119  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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 FinTech Securities lending</b>                           | EUR 9,294,541   | EUR –       | EUR 12,109    | EUR 7,269     | EUR 482,825    | EUR 8,906,671    | EUR –         | EUR 18,703,415  |
| <b>Robeco High Yield Bonds Securities lending</b>                  | EUR 305,041,571 | EUR 33,473  | EUR 2,594,185 | EUR 6,222,414 | EUR 42,291,931 | EUR 527,370,080  | EUR –         | EUR 883,553,654 |
| <b>Robeco Global Credits Securities lending</b>                    | EUR 77,366,569  | EUR 2,352   | EUR 395,412   | EUR 739,447   | EUR 12,823,561 | EUR 188,438,444  | EUR –         | EUR 279,765,785 |
| <b>Robeco QI Dynamic High Yield Securities lending</b>             | EUR 6,208,554   | EUR 6,710   | EUR 894,707   | EUR 2,519,964 | EUR 6,482,060  | EUR 68,412,875   | EUR –         | EUR 84,524,870  |
| <b>Robeco QI Global Multi-Factor Credits Securities lending</b>    | EUR 43,812,581  | EUR 4,172   | EUR 314,700   | EUR 431,863   | EUR 6,315,746  | EUR 91,104,866   | EUR –         | EUR 141,983,928 |
| <b>Robeco QI Global Multi-Factor Bonds Securities lending</b>      | EUR 628,564     | EUR –       | EUR –         | EUR –         | EUR –          | EUR 169,211      | EUR –         | EUR 797,775     |
| <b>Robeco Corporate Hybrid bonds Securities lending</b>            | EUR 11,854,819  | EUR 2,361   | EUR 119,018   | EUR 140,035   | EUR 2,203,759  | EUR 23,582,104   | EUR –         | EUR 37,902,096  |
| <b>Robeco QI Global Multi-Factor High Yield Securities lending</b> | EUR 115,266     | EUR –       | EUR –         | EUR –         | EUR 7,425      | EUR 119,040      | EUR –         | EUR 241,731     |
| <b>Robeco Transition Emerging Credits Securities lending</b>       | USD 6,086,996   | USD 2,603   | USD 210,975   | USD 276,563   | USD 1,568,700  | USD 17,904,499   | USD –         | USD 26,050,336  |
| <b>Robeco Climate Global High Yield Bonds Securities lending</b>   | EUR –           | EUR –       | EUR 7,647     | EUR 5,405     | EUR 428,072    | EUR 6,260,140    | EUR –         | EUR 6,701,264   |
| <b>Robeco Euro Government Bonds Securities lending</b>             | EUR 4,062,761   | EUR 36,309  | EUR 2,574,701 | EUR 4,929,143 | EUR 20,631,048 | EUR 126,612,724  | EUR –         | EUR 158,846,686 |
| <b>Robeco Euro Credit Bonds Securities lending</b>                 | EUR 57,199,184  | EUR 4,837   | EUR 439,565   | EUR 3,340,961 | EUR 10,642,336 | EUR 129,475,363  | EUR –         | EUR 201,102,246 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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 All Strategy Euro</b>      |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 5,283,454       | 9,375       | 840,114      | 1,273,106     | 6,012,885      | 20,852,769       | –             | 34,271,703  |
| <b>Robeco European High Yield</b>    |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 20,304,051      | 16,130      | 987,733      | 1,637,060     | 9,442,240      | 84,820,652       | –             | 117,207,866 |
| <b>Robeco Transition Asian</b>       |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                   | 552,463         | –           | 80           | 234           | 10,078         | 300,985          | –             | 863,840     |
| <b>Robeco Financial Institutions</b> |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 102,515,259     | 4,017       | 2,029,487    | 9,354,433     | 21,506,290     | 210,390,241      | –             | 345,799,727 |
| <b>Robeco Investment Grade</b>       |                 |             |              |               |                |                  |               |             |
| <b>Corporate Bonds</b>               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 2,424,898       | 20          | 52,934       | 32,624        | 473,753        | 8,797,487        | –             | 11,781,716  |
| <b>Robeco Biodiversity Equities</b>  |                 |             |              |               |                |                  |               |             |
| <b>Equities</b>                      | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | –           | 11,327       | 1,092         | 860            | 196,326          | –             | 209,605     |
| <b>Robeco Circular Economy</b>       |                 |             |              |               |                |                  |               |             |
| <b>Equities</b>                      | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 8,046,635       | –           | –            | 1,991         | 40,213         | 5,314,458        | –             | 13,403,297  |
| <b>Robeco Climate Global Bonds</b>   |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 357,013         | –           | 23,892       | 118,962       | 134,430        | 2,368,261        | –             | 3,002,558   |
| <b>Robeco Climate Global Credits</b> |                 |             |              |               |                |                  |               |             |
| <b>Credits</b>                       | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 25,013,825      | 1,797       | 117,161      | 716,644       | 1,040,183      | 10,139,378       | –             | 37,028,988  |
| <b>Robeco Euro SDG Credits</b>       |                 |             |              |               |                |                  |               |             |
| <b>Credits</b>                       | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 63,628,282      | 22,320      | 824,699      | 2,300,968     | 10,316,222     | 138,184,146      | –             | 215,276,637 |
| <b>Robeco Global Credits - Short</b> |                 |             |              |               |                |                  |               |             |
| <b>Maturity</b>                      | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 21,746,051      | 2,337       | 190,491      | 334,078       | 2,685,312      | 37,340,300       | –             | 62,298,569  |
| <b>Robeco Global Gender</b>          |                 |             |              |               |                |                  |               |             |
| <b>Equality</b>                      | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | 1,264,352       | –           | –            | –             | –              | –                | –             | 1,264,352   |
| <b>Robeco Global Green Bonds</b>     |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | –           | 3,497        | 6,512         | 145,553        | 5,882,812        | –             | 6,038,374   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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 SDG Credits</b>                                | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 50,760,014      | 11,570      | 556,154      | 698,141       | 12,757,642     | 168,955,831      | –             | 233,739,352 |
| <b>Robeco Global SDG Equities</b>                               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 2,472,411       | –           | –            | –             | –              | –                | –             | 2,472,411   |
| <b>Robeco Net Zero 2050 Climate Equities</b>                    | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 5,149,538       | –           | –            | –             | 33,697         | 4,607,126        | –             | 9,790,361   |
| <b>Robeco QI Global SDG &amp; Climate Beta Equities</b>         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 2,653,283       | –           | –            | –             | –              | –                | –             | 2,653,283   |
| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b> | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | –           | –            | –             | 42,045         | 683,675          | –             | 725,720     |
| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b>  | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 437,213         | –           | –            | –             | –              | –                | –             | 437,213     |
| <b>Robeco QI US Climate Beta Equities</b>                       | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | 14,399,280      | –           | –            | 896           | 533,864        | 9,477,036        | 1,281,905     | 25,692,981  |
| <b>Robeco SDG Credit Income</b>                                 | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | 68,734,790      | 12,332      | 1,355,063    | 1,201,237     | 10,622,570     | 139,235,179      | –             | 221,161,171 |
| <b>Robeco SDG High Yield Bonds</b>                              | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 20,734,250      | 2,924       | 314,500      | 1,164,688     | 2,170,038      | 16,666,357       | –             | 41,052,757  |
| <b>Robeco Smart Energy Equities</b>                             | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 64,925,828      | –           | 5,158,029    | 8,954,025     | 3,171,038      | 210,052,964      | –             | 292,261,884 |
| <b>Robeco Smart Materials Equities</b>                          | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 33,496,356      | –           | 410,645      | 813,534       | 1,074,351      | 68,778,775       | –             | 104,573,661 |
| <b>Robeco Smart Mobility Equities</b>                           | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 19,534,744      | –           | 282,614      | 115,320       | 214,128        | 17,897,661       | –             | 38,044,467  |
| <b>Robeco Sustainable Healthy Living Equities</b>               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | 9,768,779       | –           | –            | –             | 16,413         | 4,211,120        | –             | 13,996,312  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| Maturity                                     | Less than 1<br>day | 1 to 7 days | 1 to 4 weeks | 1 to 3<br>months | 3 to 12<br>months | More than<br>1 year | Open<br>maturity | Total              |
|--|--------------------|-------------|--------------|------------------|-------------------|---------------------|------------------|--------------------|
| <b>Robeco Sustainable Water<br/>Equities</b> | <b>EUR</b>         | <b>EUR</b>  | <b>EUR</b>   | <b>EUR</b>       | <b>EUR</b>        | <b>EUR</b>          | <b>EUR</b>       | <b>EUR</b>         |
| Securities lending                           | 60,330,411         | –           | 320,214      | 169,121          | 434,968           | 97,048,095          | –                | <b>158,302,809</b> |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (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                                      | 24,419,499                        |
| GBP                                      | 3,476,717                         |
| JPY                                      | 11,084,271                        |
| USD                                      | 97,191,610                        |
|  | <b>136,172,097</b>                |

|   |                           |
|---|---------------------------|
| <b>Robeco QI Global Conservative Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| EUR   | 4,529,699                 |
| GBP   | 112,176                   |
| JPY   | 1,710,394                 |
| USD   | 4,510,469                 |
|   | <b>10,862,738</b>         |

|   |                           |
|---|---------------------------|
| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| EUR   | 502,796                   |
| JPY   | 1,366,371                 |
| USD   | 78,340,686                |
|   | <b>80,209,853</b>         |

|                                       |                           |
|---------------------------------------|---------------------------|
| <b>Robeco Emerging Stars Equities</b> | <b>EUR</b>                |
|                                       | <b>Securities lending</b> |
| AUD                                   | 243,578                   |
| EUR                                   | 1,964,451                 |
| GBP                                   | 2,939,484                 |
| JPY                                   | 4,288,132                 |
| USD                                   | 88,883,070                |
|                                       | <b>98,318,715</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Emerging Markets Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                     | 578,428                   |
| GBP                                     | 17,474                    |
| JPY                                     | 228                       |
| USD                                     | 56,884,119                |
|   | <b>57,480,249</b>         |

| <b>Robeco QI Emerging Markets Active Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 2,132,367                 |
| GBP   | 1,135,526                 |
| JPY   | 1,282,772                 |
| USD   | 13,285,237                |
|   | <b>17,835,902</b>         |

| <b>Robeco QI Global Momentum Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                       | 101,585                   |
| GBP                                       | 26,736                    |
| JPY                                       | 195,670                   |
| USD                                       | 1,268,067                 |
|   | <b>1,592,058</b>          |

| <b>Robeco QI Emerging Conservative Equities</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 1,470,254                 |
| GBP   | 418,030                   |
| JPY   | 1,607,973                 |
| USD   | 13,909,755                |
|   | <b>17,406,012</b>         |

| <b>Robeco QI Global Value Equities</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR                                    | 59,673                    |
| GBP                                    | 44,050                    |
| JPY                                    | 356,609                   |
| USD                                    | 5,075,896                 |
|  | <b>5,536,228</b>          |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco QI Global Developed Multi-Factor Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 209,438                   |
| GBP   | 87,669                    |
| JPY   | 872,945                   |
| USD   | 6,504,456                 |
|   | <b>7,674,508</b>          |

| <b>Robeco QI Emerging Markets Sustainable Active Equities</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 1,384,447                 |
| GBP   | 50,435                    |
| JPY   | 20                        |
| USD   | 2,537,914                 |
|   | <b>3,972,816</b>          |

| <b>Robeco QI Global Developed Conservative Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 2,142,372                 |
| GBP   | 245,920                   |
| JPY   | 1,142,745                 |
| USD   | 16,891,513                |
|   | <b>20,422,550</b>         |

| <b>Robeco QI Global Developed Active Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 615,926                   |
| GBP   | 196,846                   |
| JPY   | 845,536                   |
| USD   | 7,568,110                 |
|   | <b>9,226,418</b>          |

| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| AUD  | 44,037                    |
| EUR  | 284,652                   |
| GBP  | 80,933                    |
| JPY  | 700,447                   |
| USD  | 2,280,475                 |
|  | <b>3,390,544</b>          |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco QI Global Quality Equities</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR                                      | 60,698                    |
| GBP                                      | 78,302                    |
| JPY                                      | 194,507                   |
| USD                                      | 1,074,971                 |
|  | <b>1,408,478</b>          |

| <b>Robeco QI Global Developed Enhanced Index Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 239,254                   |
| GBP   | 39,256                    |
| JPY   | 555,444                   |
| USD   | 3,956,985                 |
|   | <b>4,790,939</b>          |

| <b>Robeco Sustainable Emerging Stars Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 604,467                   |
| GBP   | 325,430                   |
| USD   | –                         |
|   | <b>929,897</b>            |

| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 308,320                   |
| GBP   | 165,992                   |
| USD   | 33,031                    |
|   | <b>507,343</b>            |

| <b>Robeco Asia-Pacific Equities</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| EUR                                 | 837,429                   |
| GBP                                 | 2,617,400                 |
| JPY                                 | 371,642                   |
| USD                                 | 9,927,451                 |
|                                     | <b>13,753,922</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Sustainable European Stars Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 12,732,934                |
| JPY   | 15,905,469                |
| USD   | 10,095,623                |
|   | <b>38,734,026</b>         |

| <b>Robeco QI European Conservative Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 12,046,984                |
| GBP   | 1,521,759                 |
| JPY   | 4,268,808                 |
| USD   | 15,775,679                |
|   | <b>33,613,230</b>         |

| <b>Robeco QI US Conservative Equities</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| USD                                       | 343,322                   |
|   | <b>343,322</b>            |

| <b>Robeco BP US Premium Equities</b> | <b>USD</b>                |
|--------------------------------------|---------------------------|
|                                      | <b>Securities lending</b> |
| USD                                  | 249,247,706               |
|                                      | <b>249,247,706</b>        |

| <b>Robeco Chinese Equities</b> | <b>EUR</b>                |
|--------------------------------|---------------------------|
|                                | <b>Securities lending</b> |
| EUR                            | 192,113                   |
| GBP                            | 56,507                    |
| JPY                            | 382,232                   |
| USD                            | 6,864,747                 |
|                                | <b>7,495,599</b>          |

| <b>Robeco Asian Stars Equities</b> | <b>USD</b>                |
|------------------------------------|---------------------------|
|                                    | <b>Securities lending</b> |
| EUR                                | 55,633                    |
| GBP                                | 10,486                    |
| JPY                                | 105                       |
| USD                                | 1,183,235                 |
|                                    | <b>1,249,459</b>          |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco BP US Large Cap Equities</b> | <b>USD</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| USD                                    | 69,878,810                |
|  | <b>69,878,810</b>         |

| <b>Robeco BP US Select Opportunities Equities</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 2,880,111                 |
| GBP   | 8,472,939                 |
| USD   | 43,631,483                |
|   | <b>54,984,533</b>         |

| <b>Robeco QI European Value Equities</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR                                      | 41,484                    |
| GBP                                      | 22,334                    |
|  | <b>63,818</b>             |

| <b>Robeco QI European Active Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                       | 834,798                   |
| GBP                                       | 49,004                    |
| JPY                                       | 175,886                   |
| USD                                       | 1,627,108                 |
|   | <b>2,686,796</b>          |

| <b>Robeco New World Financials</b> | <b>EUR</b>                |
|------------------------------------|---------------------------|
|                                    | <b>Securities lending</b> |
| JPY                                | 1,636,137                 |
| USD                                | 4,393,149                 |
|                                    | <b>6,029,286</b>          |

| <b>Robeco Sustainable Property Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 647,231                   |
| GBP   | 1,759,493                 |
| JPY   | 1,507,031                 |
| USD   | 9,422,793                 |
|   | <b>13,336,548</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Global Consumer Trends</b> | <b>EUR</b>                |
|--------------------------------------|---------------------------|
|                                      | <b>Securities lending</b> |
| EUR                                  | 18,170,047                |
| GBP                                  | 259,522                   |
| JPY                                  | 25,765,193                |
| USD                                  | 14,342,777                |
|                                      | <b>58,537,539</b>         |

| <b>Robeco Global Multi-Thematic</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| JPY                                 | 52                        |
| USD                                 | 5,337,228                 |
|                                     | <b>5,337,280</b>          |

| <b>Robeco Digital Innovations</b> | <b>EUR</b>                |
|-----------------------------------|---------------------------|
|                                   | <b>Securities lending</b> |
| EUR                               | 3,947,174                 |
| USD                               | 16,983,945                |
|                                   | <b>20,931,119</b>         |

| <b>Robeco FinTech</b> | <b>EUR</b>                |
|-----------------------|---------------------------|
|                       | <b>Securities lending</b> |
| EUR                   | 1,917,028                 |
| GBP                   | 810,429                   |
| JPY                   | 971,747                   |
| USD                   | 15,004,211                |
|                       | <b>18,703,415</b>         |

| <b>Robeco High Yield Bonds</b> | <b>EUR</b>                |
|--------------------------------|---------------------------|
|                                | <b>Securities lending</b> |
| EUR                            | 235,561,341               |
| GBP                            | 4,010,054                 |
| USD                            | 643,982,259               |
|                                | <b>883,553,654</b>        |

| <b>Robeco Global Credits</b> | <b>EUR</b>                |
|------------------------------|---------------------------|
|                              | <b>Securities lending</b> |
| EUR                          | 52,835,310                |
| JPY                          | 10,578,174                |
| USD                          | 216,352,301               |
|                              | <b>279,765,785</b>        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco QI Dynamic High Yield</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| CAD                                 | 4,109,942                 |
| EUR                                 | 32,428,758                |
| GBP                                 | 5,470,977                 |
| JPY                                 | 35,896,491                |
| USD                                 | 6,618,702                 |
|                                     | <b>84,524,870</b>         |

| <b>Robeco QI Global Multi-Factor Credits</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 35,127,834                |
| GBP  | 835,067                   |
| USD  | 106,021,027               |
|  | <b>141,983,928</b>        |

| <b>Robeco QI Global Multi-Factor Bonds</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 151,628                   |
| GBP  | 20,736                    |
| USD  | 625,411                   |
|  | <b>797,775</b>            |

| <b>Robeco Corporate Hybrid Bonds</b> | <b>EUR</b>                |
|--------------------------------------|---------------------------|
|                                      | <b>Securities lending</b> |
| EUR                                  | 18,025,756                |
| USD                                  | 19,876,340                |
|                                      | <b>37,902,096</b>         |

| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| USD   | 241,731                   |
|   | <b>241,731</b>            |

| <b>Robeco Transition Emerging Credits</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                       | 10,633,797                |
| JPY                                       | 1,899,030                 |
| USD                                       | 13,517,509                |
|   | <b>26,050,336</b>         |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Climate Global High Yield Bonds</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 6,128,320                 |
| GBP   | 572,944                   |
|   | <b>6,701,264</b>          |

| <b>Robeco Euro Government Bonds</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| EUR                                 | 150,513,700               |
| GBP                                 | 189,044                   |
| USD                                 | 8,143,942                 |
|                                     | <b>158,846,686</b>        |

| <b>Robeco Euro Credit Bonds</b> | <b>EUR</b>                |
|---------------------------------|---------------------------|
|                                 | <b>Securities lending</b> |
| EUR                             | 91,178,239                |
| GBP                             | 14,956,389                |
| USD                             | 94,967,618                |
|                                 | <b>201,102,246</b>        |

| <b>Robeco All Strategy Euro Bonds</b> | <b>EUR</b>                |
|---------------------------------------|---------------------------|
|                                       | <b>Securities lending</b> |
| EUR                                   | 26,347,461                |
| USD                                   | 7,924,242                 |
|                                       | <b>34,271,703</b>         |

| <b>Robeco European High Yield Bonds</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                     | 66,220,988                |
| GBP                                     | 235,470                   |
| USD                                     | 50,751,408                |
|   | <b>117,207,866</b>        |

| <b>Robeco Transition Asian Bonds</b> | <b>USD</b>                |
|--------------------------------------|---------------------------|
|                                      | <b>Securities lending</b> |
| EUR                                  | 311,377                   |
| USD                                  | 552,463                   |
|                                      | <b>863,840</b>            |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Financial Institutions Bonds</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 199,146,360               |
| GBP  | 45,867,198                |
| USD  | 100,786,169               |
|  | <b>345,799,727</b>        |

| <b>Robeco Investment Grade Corporate Bonds</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 5,522,968                 |
| USD  | 6,258,748                 |
|  | <b>11,781,716</b>         |

| <b>Robeco Biodiversity Equities</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| EUR                                 | 7,100                     |
| GBP                                 | 73,892                    |
| USD                                 | 128,613                   |
|                                     | <b>209,605</b>            |

| <b>Robeco Circular Economy Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                     | 584,144                   |
| GBP                                     | 485,813                   |
| JPY                                     | 753                       |
| USD                                     | 12,332,587                |
|   | <b>13,403,297</b>         |

| <b>Robeco Climate Global Bonds</b> | <b>EUR</b>                |
|------------------------------------|---------------------------|
|                                    | <b>Securities lending</b> |
| EUR                                | 2,645,545                 |
| GBP                                | –                         |
| USD                                | 357,013                   |
|                                    | <b>3,002,558</b>          |

| <b>Robeco Climate Global Credits</b> | <b>EUR</b>                |
|--------------------------------------|---------------------------|
|                                      | <b>Securities lending</b> |
| EUR                                  | 12,764,865                |
| USD                                  | 24,264,123                |
|                                      | <b>37,028,988</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Euro SDG Credits</b> | <b>EUR</b>                |
|--------------------------------|---------------------------|
|                                | <b>Securities lending</b> |
| EUR                            | 128,512,911               |
| USD                            | 86,763,726                |
|                                | <b>215,276,637</b>        |

| <b>Robeco Global Credits - Short Maturity</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 17,829,174                |
| JPY   | 1,015,889                 |
| USD   | 43,453,506                |
|   | <b>62,298,569</b>         |

| <b>Robeco Global Gender Equality</b> | <b>EUR</b>                |
|--------------------------------------|---------------------------|
|                                      | <b>Securities lending</b> |
| USD                                  | 1,264,352                 |
|                                      | <b>1,264,352</b>          |

| <b>Robeco Global Green Bonds</b> | <b>EUR</b>                |
|----------------------------------|---------------------------|
|                                  | <b>Securities lending</b> |
| EUR                              | 5,972,011                 |
| GBP                              | 66,363                    |
|                                  | <b>6,038,374</b>          |

| <b>Robeco Global SDG Credits</b> | <b>EUR</b>                |
|----------------------------------|---------------------------|
|                                  | <b>Securities lending</b> |
| EUR                              | 75,006,577                |
| GBP                              | –                         |
| JPY                              | 2,721,975                 |
| USD                              | 156,010,800               |
|                                  | <b>233,739,352</b>        |

| <b>Robeco Global SDG Engagement Equities</b> | <b>USD</b> |
|--|------------|
|--|------------|

| <b>Robeco Global SDG Equities</b> | <b>EUR</b>                |
|-----------------------------------|---------------------------|
|                                   | <b>Securities lending</b> |
| USD                               | 2,472,411                 |
|                                   | <b>2,472,411</b>          |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco Net Zero 2050 Climate Equities</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 3,468,669                 |
| GBP  | 616,798                   |
| JPY  | 533,092                   |
| USD  | 5,171,802                 |
|  | <b>9,790,361</b>          |

| <b>Robeco QI Global SDG &amp; Climate Beta Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| USD   | 2,653,283                 |
|   | <b>2,653,283</b>          |

| <b>Robeco QI Global SDG &amp; Climate Conservative Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | –                         |
| USD   | 725,720                   |
|   | <b>725,720</b>            |

| <b>Robeco QI Global SDG &amp; Climate Multi-Factor Credits</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| USD  | 437,213                   |
|  | <b>437,213</b>            |

| <b>Robeco QI US Climate Beta Equities</b> | <b>USD</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                       | 85,142                    |
| GBP                                       | 45,838                    |
| JPY                                       | 26,169                    |
| USD                                       | 25,535,832                |
|   | <b>25,692,981</b>         |

| <b>Robeco SDG Credit Income</b> | <b>USD</b>                |
|---------------------------------|---------------------------|
|                                 | <b>Securities lending</b> |
| EUR                             | 94,179,938                |
| GBP                             | 419,854                   |
| JPY                             | 3,878,679                 |
| USD                             | 122,682,700               |
|                                 | <b>221,161,171</b>        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| <b>Robeco SDG High Yield Bonds</b> | <b>EUR</b>                |
|------------------------------------|---------------------------|
|                                    | <b>Securities lending</b> |
| EUR                                | 22,008,460                |
| GBP                                | 5,601                     |
| USD                                | 19,038,696                |
|                                    | <b>41,052,757</b>         |

| <b>Robeco Smart Energy Equities</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| EUR                                 | 15,018,740                |
| GBP                                 | 9,475,879                 |
| JPY                                 | 11,447,401                |
| USD                                 | 256,319,864               |
|                                     | <b>292,261,884</b>        |

| <b>Robeco Smart Materials Equities</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR                                    | 31,373,323                |
| GBP                                    | 23,690,936                |
| JPY                                    | 2,920,797                 |
| USD                                    | 46,588,605                |
|  | <b>104,573,661</b>        |

| <b>Robeco Smart Mobility Equities</b> | <b>EUR</b>                |
|---------------------------------------|---------------------------|
|                                       | <b>Securities lending</b> |
| EUR                                   | 5,794,449                 |
| GBP                                   | 4,287,340                 |
| JPY                                   | 51,404                    |
| USD                                   | 27,911,274                |
|                                       | <b>38,044,467</b>         |

| <b>Robeco Sustainable Healthy Living Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 2,205,111                 |
| GBP   | 300,435                   |
| JPY   | 1,660,723                 |
| USD   | 9,830,043                 |
|   | <b>13,996,312</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Lending (continued)

| Robeco Sustainable Water Equities | EUR                       |
|-----------------------------------|---------------------------|
|                                   | <b>Securities lending</b> |
| EUR                               | 25,752,108                |
| GBP                               | 695,215                   |
| JPY                               | 44,079,363                |
| USD                               | 87,776,123                |
|                                   | <b>158,302,809</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.

#### Safekeeping of collateral

##### Collateral received

J.P. Morgan SE, Luxembourg Branch 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 SE, Luxembourg Branch 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 194. Income earned during the year by the Funds from securities lending transactions is disclosed in the Combined Statement of Operations and Changes in Net Assets from pages 101 to 135.