

This is a marketing communication

AEAM Liability Matching 10Y Receiver Fund

Factsheet as of 31 July 2024

Fund objective

The Fund's objective is to generate 10-years interest rate risk exposure what can be used to hedge interest rate risk attributable to 10-years key rate in an efficient manner as part of the fixed income portfolio. The Fund uses e.g. interest rate swaps to increase the duration. As a result of the increased duration the Fund has a leveraged exposure so that the volatility of the Unit value is higher than that of an average fixed income fund. The Fund uses a buffer to meet collateral requirements imposed by the central clearing houses. In order to meet collateral requirements at all times, in events of strong market movements additional payments (capital calls) or pay-outs (capital redemptions) take place from or to the other components of the participant's investment portfolio.



Key facts

Fund launch	15 November 2023
Sector	Other
Investor type	Institutional
Dividend	No
Structure	Open End
Listed	No
ISIN	NL0015000LO7
SFDR classification	Article 6
Fund base currency	EUR
Total Fund size	28,815,135
Price¹	104.54
Participations	275,650
Gross leverage	1,418.26 %
Leverage commitment	706.17 %

Costs²

Management fee	0.17 %
Service fee	0.03 %
Entry fee	0.15 %
Exit fee	0.15 %

The service fee is inversely scaled related to the fund size. The maximum applicable service fee is presented.

The cost of investing will impact your investment. The return will be reduced by the fees and expenses that may be incurred in managing the investment. Fees may have a compounding effect.

Risk facts

Duration	66.14
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Performance

Past performance does not predict future returns.

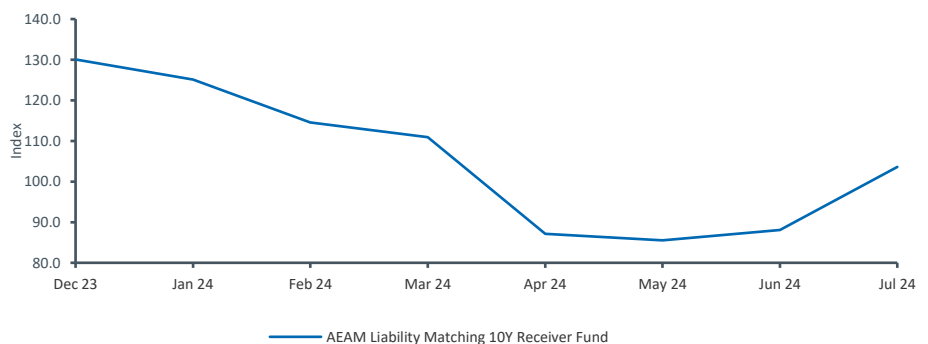
Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	17.61	18.96	-20.32	-	-	10.95
Fund Net return (%)	17.61	18.96	-20.32	-	-	10.95

Benchmark

The fund does not have a benchmark.

Cumulative performance



The cumulative performance is based on total return data excluding management, service and entry or exit fees.

¹ Look for information on the current price at www.aegonam.com

² Source: Aegon Asset Management.

Sector allocation (%)

Treasuries	56,4
Derivatives	30,0
Cash	13,5

Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

Rating allocation (%)

AAA	18,9
AA	50,2
A	17,5
NR	-0,0
Cash	13,5

Maturity breakdown (%)

0 - 1 year	56,4
1 - 3 years	0,0
7 - 10 years	30,0
10+ years	0,0
Cash	13,5

Top 10 holdings (%)

Euribor A 6M	30.1
Finnish T-Bill 0.000% 13/11/2024	10.3
Dutch Treasury Cert 0.000% 29/08/2024	6.9
Finnish T-Bill 0.000% 13/02/2025	6.8
French Discount T-Bill 0.000% 26/03/2025	6.8
German Treasury Bill 0.000% 16/04/2025	6.8
French Discount T-Bill 0.000% 21/05/2025	6.8
French Discount T-Bill 0.000% 30/10/2024	3.4
Dutch Treasury Cert 0.000% 28/11/2024	3.4
French Discount T-Bill 0.000% 07/08/2024	1.7

Asset allocation (%)

Fixed Income Bonds	56,4
Derivatives	30,0
Cash	13,5

Country allocation (%)

France	37,9
Germany	21,1
Finland	17,1
Netherlands	10,4
Eurozone	-0,0
Cash	13,5

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This is a marketing communication. Please refer to the Prospectus of the Fund and to the Key Investor Information Document before making any final investment decisions. The relevant documents can be found at aegonam.com. The principal risk of this product is the loss of capital.

Past performance is not a guide to future performance. Outcomes, including the payment of income, are not guaranteed.

Costs may increase or decrease as a result of currency and exchange rate fluctuations.

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