

This is a marketing communication

# AEAM Liability Matching 40Y Receiver Fund

Factsheet as of 31 July 2024

## Fund objective

The Fund's objective is to generate 40-years interest rate risk exposure that can be used to hedge interest rate risk attributable to 40-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

<b>Fund launch</b>	10 November 2022
<b>Sector</b>	Other
<b>Investor type</b>	Institutional
<b>Dividend</b>	No
<b>Structure</b>	Open End
<b>Listed</b>	No
<b>ISIN</b>	NL0015000LL3
<b>SFDR classification</b>	Article 6
<b>Fund base currency</b>	EUR
<b>Total Fund size</b>	157,457,232
<b>Price<sup>1</sup></b>	76.83
<b>Participations</b>	2,049,345
<b>Gross leverage</b>	526.98 %
<b>Leverage commitment</b>	394.12 %

## Costs<sup>2</sup>

<b>Management fee</b>	0.17 %
<b>Service fee</b>	0.03 %
<b>Entry fee</b>	0.33 %
<b>Exit fee</b>	0.33 %

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

<b>Duration</b>	66.42
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## Performance

Past performance does not predict future returns.

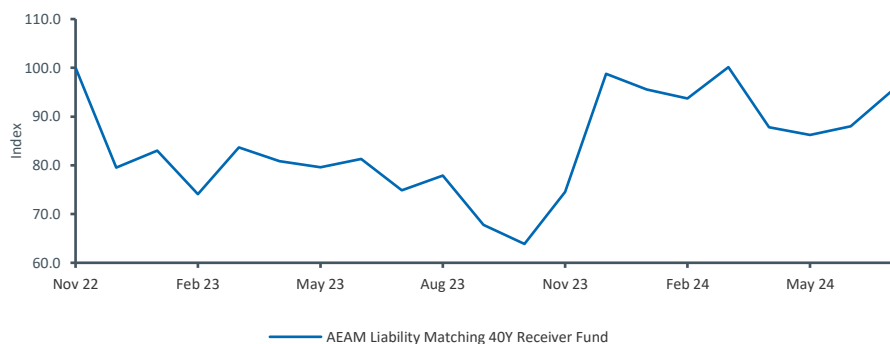
### Performance

	1m	3m	Ytd	3y	5y	SI
<b>Fund Gross return (%)</b>	8.15	8.39	-3.63	-	-	4.69
<b>Fund Net return (%)</b>	8.13	8.34	-3.72	-	-	4.52

### Benchmark

ICE AG40R Custom Index

### Cumulative performance



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

<sup>1</sup> Look for information on the current price at [www.aegonam.com](http://www.aegonam.com)

<sup>2</sup> Source: Aegon Asset Management.

## Discrete annual performance

Past performance does not predict future returns.

12 months to	Jul 24	Jul 23	Jul 22	Jul 21	Jul 20	Jul 19	Jul 18	Jul 17	Jul 16	Jul 15
Fund Gross return (%)	27.13	-	-	-	-	-	-	-	-	-
Fund Net return (%)	26.92	-	-	-	-	-	-	-	-	-

### Sector allocation (%)

Treasuries	69,4
Derivatives	26,1
Cash	4,5

### Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
<b>Total</b>	<b>100.0</b>	<b>100.0</b>

### Rating allocation (%)

AAA	24,5
AA	51,8
A	19,2
NR	-0,0
Cash	4,5

### Maturity breakdown (%)

0 - 1 year	69,4
10+ years	26,1
Cash	4,5

### Top 10 holdings (%)

Euribor A 6M	26.1
French Discount T-Bill 0.000% 04/09/2024	9.5
Finnish T-Bill 0.000% 13/11/2024	9.4
French Discount T-Bill 0.000% 26/02/2025	6.2
French Discount T-Bill 0.000% 02/10/2024	5.7
German Treasury Bill 0.000% 16/04/2025	5.6
Finnish T-Bill 0.000% 13/08/2024	4.1
German Treasury Bill 0.000% 21/08/2024	3.2
Dutch Treasury Cert 0.000% 29/08/2024	3.2
Dutch Treasury Cert 0.000% 30/10/2024	3.1

### Asset allocation (%)

Fixed Income Bonds	69,4
Derivatives	26,1
Cash	4,5

### Country allocation (%)

France	48,7
Germany	21,9
Finland	15,4
Netherlands	9,5
Eurozone	-0,0
Cash	4,5

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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](http://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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