

This is a marketing communication

# AeAM Strategic Liability Matching Fund

Factsheet as of 30 April 2024

## Fund objective

The Fund's objective is to hedge the market interest rate risk for pension funds 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 of which the volatility of the Unit value is higher than that of an average fixed income fund. The Fund uses a buffer to manage the counterparty risk by means of collateral. Strong fluctuations of the Unit value may require additional payments or skimming off from the other components of the participant's investment portfolio to the buffer.



## Key facts

<b>Fund launch</b>	01 August 2005
<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>	NL0010739504
<b>SFDR classification</b>	Article 6
<b>Fund base currency</b>	EUR
<b>Total Fund size</b>	809,053,948
<b>Price<sup>1</sup></b>	14,213.79
<b>Participations</b>	56,920
<b>Gross leverage</b>	1,031.63 %
<b>Leverage commitment</b>	880.24 %

## Costs<sup>2</sup>

<b>Management fee</b>	95.00 €
<b>Service fee</b>	1.50 €
<b>OCF</b>	0.42 %
<b>Entry fee</b>	35.00 €
<b>Exit fee</b>	35.00 €

Fees shown in € refer to the amount per participation.

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>	80.81
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## Performance

Past performance does not predict future returns.

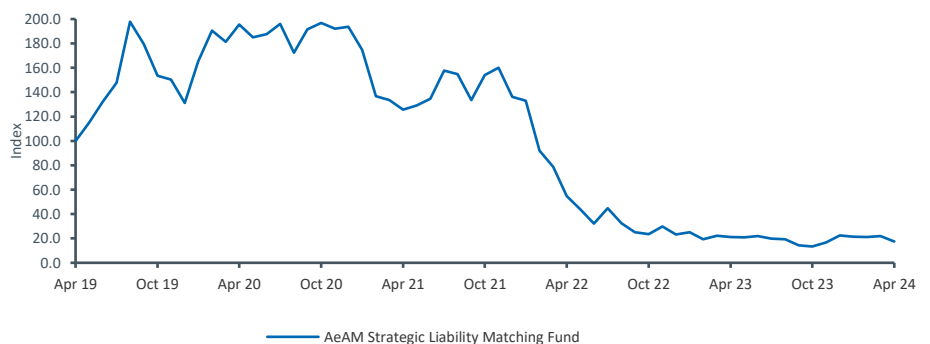
### Performance

	1m	3m	Ytd	3y	5y	SI
<b>Fund Gross return (%)</b>	-19.76	-18.06	-21.61	-48.09	-28.26	-13.04
<b>Fund Net return (%)</b>	-19.80	-18.18	-21.77	-48.40	-28.69	-13.68

### 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.

<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. Ongoing charges based on actual expenses over the year 2022.

## Discrete annual performance

Past performance does not predict future returns.

12 months to	Apr 24	Apr 23	Apr 22	Apr 21	Apr 20	Apr 19	Apr 18	Apr 17	Apr 16	Apr 15
Fund Gross return (%)	-16.32	-61.62	-56.45	-35.70	95.56	37.25	-3.34	-7.59	-27.62	215.15
Fund Net return (%)	-16.83	-61.84	-56.71	-36.08	94.39	36.43	-3.92	-8.14	-28.06	213.19

### Sector allocation (%)

Treasuries	69,6
Government Related	0,3
Derivatives	-9,6
Cash	39,6

### 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	38,0
AA	28,7
A	-6,3
Cash	39,6

### Maturity breakdown (%)

0 - 1 year	-0,1
1 - 3 years	6,2
3 - 5 years	7,1
5 - 7 years	21,0
7 - 10 years	6,6
10+ years	19,7
Cash	39,6

### Top 10 holdings (%)

Bundesrepub. Deutschland 6.250% 04/01/2030	11.2
France (Govt Of) 0.000% 25/11/2030	4.2
Bundesrepub. Deutschland 4.000% 04/01/2037	3.8
Belgium Kingdom 1.000% 22/06/2031	3.1
France (Govt Of) 1.500% 25/05/2050	2.7
Bundesrepub. Deutschland 0.000% 15/08/2030	2.6
Bundesrepub. Deutschland 3.250% 04/07/2042	2.6
Bundesrepub. Deutschland 2.500% 04/07/2044	2.6
Bundesrepub. Deutschland 0.000% 15/05/2035	2.2
France (Govt Of) 4.000% 25/10/2038	2.0

### Asset allocation (%)

Fixed Income Bonds	70,1
Derivatives	-9,6
Cash	39,6

### Country allocation (%)

Germany	26,1
Belgium	9,1
Netherlands	7,6
France	6,9
Austria	5,1
Finland	4,6
Luxembourg	1,0
Cash	39,6

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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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