

This is a marketing communication

# AeAM Strategic Liability Matching Fund

Factsheet as of 31 July 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

Fund launch	01 August 2005
Sector	Other
Investor type	Institutional
Dividend	No
Structure	Open End
Listed	No
ISIN	NL0010739504
SFDR classification	Article 6
Fund base currency	EUR
Total Fund size	896,264,679
Price <sup>1</sup>	15,464.94
Participations	57,955
Gross leverage	864.90 %
Leverage commitment	665.91 %

## Costs<sup>2</sup>

Management fee	95.00 €
Service fee	1.50 €
OCF	0.42 %
Entry fee	30.00 €
Exit fee	30.00 €

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

Duration	79.76
----------	-------

## Performance

Past performance does not predict future returns.

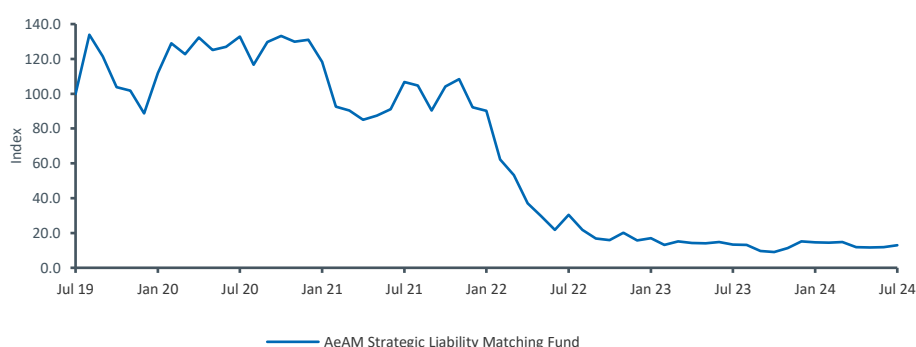
### Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	9.84	8.97	-14.58	-50.47	-32.50	-12.49
Fund Net return (%)	9.78	8.80	-14.88	-50.77	-32.90	-13.13

### 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	Jul 24	Jul 23	Jul 22	Jul 21	Jul 20	Jul 19	Jul 18	Jul 17	Jul 16	Jul 15
Fund Gross return (%)	-2.90	-56.04	-71.54	-19.55	32.74	98.59	13.27	-49.77	88.27	40.96
Fund Net return (%)	-3.49	-56.31	-71.71	-20.03	31.95	97.40	12.59	-50.08	87.15	40.11

## Sector allocation (%)

Treasuries	64,2
Government Related	0,3
Derivatives	-2,4
Cash	37,8

## Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

## Rating allocation (%)

AAA	35,2
AA	28,4
A	-1,5
Cash	37,8

## Maturity breakdown (%)

0 - 1 year	2,3
1 - 3 years	3,9
3 - 5 years	3,2
5 - 7 years	22,8
7 - 10 years	3,8
10+ years	26,2
Cash	37,8

## Top 10 holdings (%)

Bundesrepub. Deutschland 6.250% 04/01/2030	10.3
France (Govt Of) 0.000% 25/11/2030	3.8
Bundesrepub. Deutschland 4.000% 04/01/2037	3.6
Belgium Kingdom 1.000% 22/06/2031	2.8
Bundesrepub. Deutschland 0.000% 15/08/2030	2.5
France (Govt Of) 1.500% 25/05/2050	2.4
Bundesrepub. Deutschland 2.500% 04/07/2044	2.3
Bundesrepub. Deutschland 3.250% 04/07/2042	2.3
Bundesrepub. Deutschland 0.000% 15/05/2035	2.1
France (Govt Of) 4.000% 25/10/2038	1.9

## Asset allocation (%)

Fixed Income Bonds	64,4
Derivatives	-2,3
Cash	37,8

## Country allocation (%)

Germany	26,4
France	10,6
Belgium	8,3
Netherlands	7,0
Austria	4,7
Finland	4,2
Luxembourg	0,9
Cash	37,8

For Professional Investors only and not to be distributed to or relied upon by retail clients.

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.

All data is sourced to Aegon Asset Management unless otherwise stated. The document is accurate at the time of writing but is subject to change without notice. Data attributed to a third party ("3rd Party Data") is proprietary to that third party and/or other suppliers (the "Data Owner") and is used by Aegon Investment Management B.V. under licence. 3rd Party Data: (i) may not be copied or distributed; and (ii) is not warranted to be accurate, complete or timely. None of the Data Owner, Aegon Investment Management B.V. or any other person connected to, or from whom Aegon Investment Management B.V. sources, 3rd Party Data is liable for any losses or liabilities arising from use of 3rd Party Data.

The subject fund of this marketing is a Netherlands domiciled Alternative Investment Fund. Aegon Investment Management BV is the Alternative Investment Fund Manager. Aegon Investment Management B.V. is registered with the Netherlands Authority for the Financial Markets as a licensed fund management company. On the basis of its fund management license Aegon Investment Management B.V. is also authorised to provide individual portfolio management and advisory services.

This report is based on the so-called "look through" principle. In other words, by looking through the Investment funds insight is provided in the positions of the securities at the lowest level. Via Aegon Investment Management B.V. you also may invest, directly or indirectly, in funds that are not administered by Aegon Investment Management B.V. We would point out that the funds that are not administered by Aegon Investment Management B.V., are not included in the look through reports. Therefore, we are unable to deliver a complete "look through". Consequently, we may not be able to give you full insight in the risks of your investments based on these reports. Please revert to our website for a glossary and the prospectus.