

This is a marketing communication

AeAM Liability Matching 30 Year Receiver Fund Class K Euro Acc

Factsheet as of 31 October 2024

Fund objective

The Fund's objective is to generate 30-years interest rate risk exposure that can be used to hedge interest rate risk attributable to 30-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 | 12 October 2023 |
| Share class launch | 22 October 2024 |
| Sector | Other |
| Investor type | Institutional |
| Dividend | No |
| Structure | Open End |
| Listed | No |
| ISIN | NL00150022F8 |
| SFDR classification | Article 6 |
| Fund base currency | EUR |
| Total Fund size | 263,926,452 |
| Share class | EUR |
| currency | |
| Share class size | 201,568,889 |
| Price¹ | 77.30 |
| Participations | 2,607,563 |
| Gross leverage | 488.00 % |
| Leverage | 231.33 % |
| commitment | |

Performance

Past performance does not predict future returns.

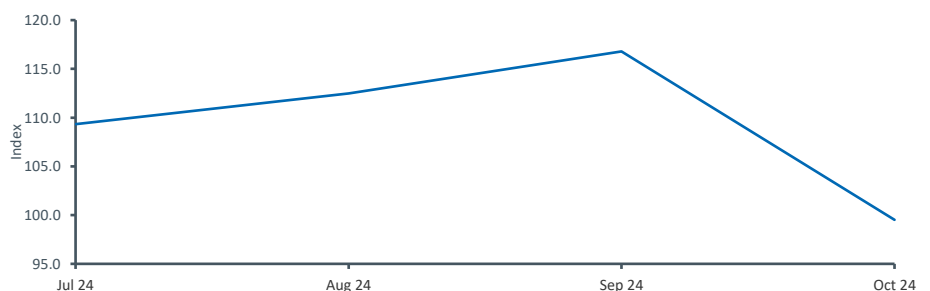
Performance

| | 1m | 3m | Ytd | 3y | 5y | SI |
|------------------------------|--------|-------|--------|----|----|-------|
| Fund Gross return (%) | -14.79 | -8.97 | -13.67 | - | - | -4.94 |
| Fund Net return (%) | -14.80 | -9.01 | -13.79 | - | - | -5.00 |

Benchmark

ICE AG30R Custom Index

Cumulative performance



— AeAM Liability Matching 30 Year Receiver Fund Class K Euro Acc

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

Costs²

| | |
|-----------------------|--------|
| Management fee | 0.11 % |
| Service fee | 0.03 % |
| OCF | 0.21 % |
| Entry fee | 0.24 % |
| Exit fee | 0.24 % |

Risk facts

| | |
|-----------------|-------|
| Duration | 76.84 |
|-----------------|-------|

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

² Source: Aegon Asset Management. Ongoing charges based on actual expenses over the year 2023.

Sector allocation (%)

| | |
|-------------|------|
| Treasuries | 66,4 |
| Derivatives | 7,1 |
| Cash | 26,4 |

Currency allocation (%)

| | Pre hedge | Post hedge |
|--------------|--------------|--------------|
| EUR | 100.0 | 100.0 |
| Total | 100.0 | 100.0 |

Rating allocation (%)

| | |
|------|------|
| AAA | 24,5 |
| AA | 45,0 |
| A | 4,1 |
| NR | -0,0 |
| Cash | 26,4 |

Maturity breakdown (%)

| | |
|------------|------|
| 0 - 1 year | 66,4 |
| 10+ years | 7,2 |
| Cash | 26,4 |

Top 10 holdings (%)

| | |
|--|-----|
| French Discount T-Bill 0.000% 21/05/2025 | 9.0 |
| Finnish T-Bill 0.000% 13/05/2025 | 7.5 |
| Euribor A 6M | 7.2 |
| French Discount T-Bill 0.000% 26/03/2025 | 7.1 |
| German Treasury Bill 0.000% 20/11/2024 | 6.8 |
| Dutch Treasury Cert 0.000% 30/01/2025 | 6.4 |
| Finnish T-Bill 0.000% 13/11/2024 | 6.1 |
| German Treasury Bill 0.000% 16/04/2025 | 4.9 |
| French Discount T-Bill 0.000% 13/08/2025 | 4.8 |
| French Discount T-Bill 0.000% 29/01/2025 | 3.8 |

Asset allocation (%)

| | |
|--------------------|------|
| Fixed Income Bonds | 66,4 |
| Derivatives | 7,1 |
| Cash | 26,4 |

Country allocation (%)

| | |
|-------------|------|
| France | 32,5 |
| Germany | 17,7 |
| Finland | 13,5 |
| Netherlands | 9,8 |
| Eurozone | -0,0 |
| Cash | 26,4 |

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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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