

This is a marketing communication

# AeAM Liability Matching 10 Year Receiver Fund Class K Euro Acc

Factsheet as of 30 November 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

<b>Fund launch</b>	15 November 2023
<b>Share class launch</b>	22 October 2024
<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>	NL00150022D3
<b>SFDR classification</b>	Article 6
<b>Fund base currency</b>	EUR
<b>Total Fund size</b>	38,993,534
<b>Share class</b>	EUR
<b>currency</b>	
<b>Share class size</b>	28,629,163
<b>Price<sup>1</sup></b>	92.81
<b>Participations</b>	308,477
<b>Gross leverage</b>	1,088.00 %
<b>Leverage</b>	217.97 %
<b>commitment</b>	

## Performance

Past performance does not predict future returns.

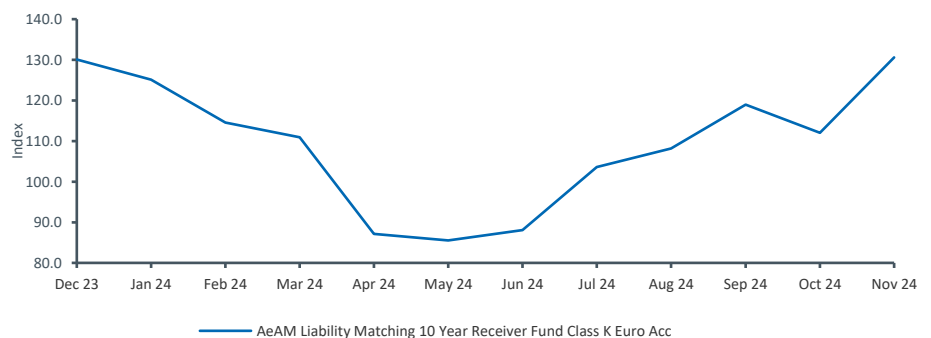
### Performance

	1m	3m	Ytd	3y	5y	SI
<b>Fund Gross return (%)</b>	16.53	20.72	0.41	-	-	39.81
<b>Fund Net return (%)</b>	16.52	20.70	0.40	-	-	39.80

### 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.

## Costs<sup>2</sup>

<b>Management fee</b>	0.11 %
<b>Service fee</b>	0.03 %
<b>OCF</b>	0.23 %
<b>Entry fee</b>	0.15 %
<b>Exit fee</b>	0.15 %

## Risk facts

<b>Duration</b>	67.74
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<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 2023.

## Sector allocation (%)

Treasuries	64,7
Derivatives	21,4
Cash	13,9

## 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	17,8
AA	53,7
A	14,7
NR	-0,0
Cash	13,9

## Maturity breakdown (%)

0 - 1 year	64,7
1 - 3 years	0,0
7 - 10 years	21,4
Cash	13,9

## Top 10 holdings (%)

Euribor A 6M	21.4
French Discount T-Bill 0.000% 21/05/2025	15.2
German Treasury Bill 0.000% 16/04/2025	12.7
Austrian T-Bill 0.000% 24/04/2025	12.7
Finnish T-Bill 0.000% 13/05/2025	7.6
Finnish T-Bill 0.000% 13/02/2025	5.1
Dutch Treasury Cert 0.000% 27/02/2025	5.1
French Discount T-Bill 0.000% 26/03/2025	5.1
French Discount T-Bill 0.000% 02/01/2025	1.3

## Asset allocation (%)

Fixed Income Bonds	64,7
Derivatives	21,4
Cash	13,9

## Country allocation (%)

France	36,2
Germany	19,4
Austria	12,7
Finland	12,7
Netherlands	5,1
Eurozone	-0,0
Cash	13,9

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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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