

This is a marketing communication

AeAM Liability Matching 40 Year Receiver Fund Class K Euro Acc

Factsheet as of 30 November 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

Fund launch	10 November 2022
Share class launch	22 October 2024
Sector	Other
Investor type	Institutional
Dividend	No
Structure	Open End
Listed	No
ISIN	NL00150022J0
SFDR classification	Article 6
Fund base currency	EUR
Total Fund size	150,455,450
Share class	EUR
currency	
Share class size	107,424,390
Price¹	83.58
Participations	1,285,273
Gross leverage	546.00 %
Leverage commitment	215.33 %

Performance

Past performance does not predict future returns.

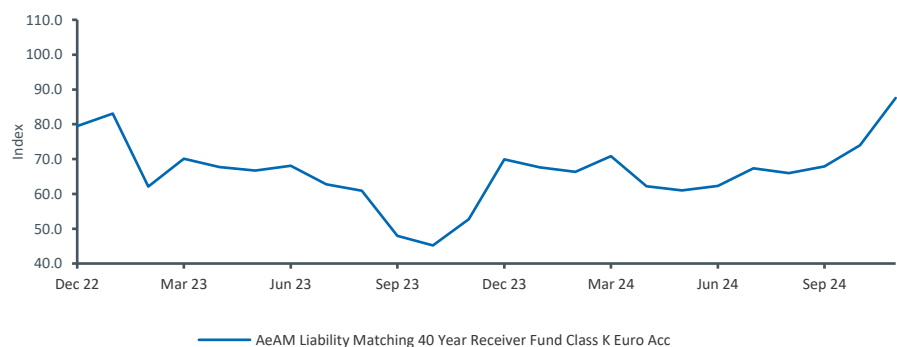
Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	18.37	32.76	25.23	-	-	-0.23
Fund Net return (%)	18.36	32.71	25.05	-	-	-0.40

Benchmark

ICE AG40R Custom Index

Cumulative performance



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	0.22 %
Entry fee	0.33 %
Exit fee	0.33 %

Risk facts

Duration	73.24
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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	59,9
Derivatives	21,1
Cash	19,0

Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

Rating allocation (%)

AAA	21,1
AA	45,0
A	14,9
NR	-0,0
Cash	19,0

Maturity breakdown (%)

0 - 1 year	59,9
10+ years	21,1
Cash	19,0

Top 10 holdings (%)

Euribor A 6M	21.1
Dutch Treasury Cert 0.000% 30/01/2025	6.6
French Discount T-Bill 0.000% 26/02/2025	6.6
French Discount T-Bill 0.000% 21/05/2025	6.6
Finnish T-Bill 0.000% 13/05/2025	6.6
German Treasury Bill 0.000% 16/04/2025	5.9
Dutch Treasury Cert 0.000% 27/02/2025	4.6
Austrian T-Bill 0.000% 24/04/2025	3.9
German Treasury Bill 0.000% 18/06/2025	3.9
Austrian T-Bill 0.000% 30/01/2025	3.3

Asset allocation (%)

Fixed Income Bonds	59,9
Derivatives	21,1
Cash	19,0

Country allocation (%)

France	36,6
Germany	16,1
Netherlands	11,2
Finland	9,9
Austria	7,3
Eurozone	-0,0
Cash	19,0

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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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