## This is a marketing communication



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

## Factsheet as of 31 December 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**

# Fund launch 15 November 2023 Share class launch 22 October 2024 Sector Other Investor type Institutional Dividend No Structure Open End Listed No ISIN NL00150022D3

SFDR classification Article 6
Fund base currency EUR
Total Fund size 36,350,963
Share class EUR
currency

27,326,424

80.86

337,947

Share class size Price<sup>1</sup> Participations Gross leverage

Gross leverage 1,318.00 % Leverage 239.98 % commitment

# Costs<sup>2</sup>

Management fee	0.11 %
Service fee	0.03 %
OCF	0.23 %
Entry fee	0.15 %
Exit fee	0.15 %

## **Risk facts**

**Duration** 83.91

## **Performance**

Past performance does not predict future returns.

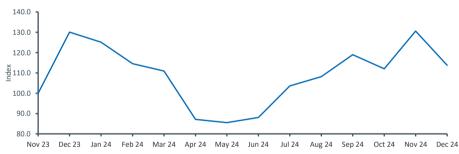
#### **Performance**

	1m	3m	Ytd	Зу	5у	SI
Fund Gross return (%)	-12.88	-4.36	-0.64	-	-	33.42
Fund Net return (%)	-12.89	-4.38	-0.66	-	_	33.40

#### **Benchmark**

The fund does not have a benchmark.

### **Cumulative performance**



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

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

<sup>&</sup>lt;sup>2</sup> Source: Aegon Asset Management. Ongoing charges based on actual expenses over the year 2023.

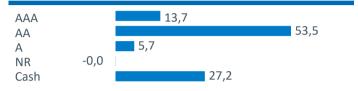
# **Sector allocation (%)**

Treasuries		64 1
Derivatives	8,7	04,1
Cash	27,2	

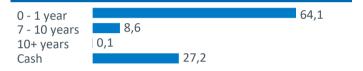
## **Currency allocation (%)**

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

# Rating allocation (%)



## Maturity breakdown (%)



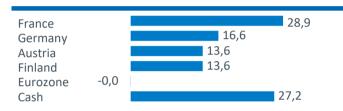
# Top 10 holdings (%)

French Discount T-Bill 0.000% 21/05/2025	16.3
German Treasury Bill 0.000% 16/04/2025	13.7
Austrian T-Bill 0.000% 24/04/2025	13.6
Euribor A 6M	8.7
Finnish T-Bill 0.000% 13/05/2025	8.2
Finnish T-Bill 0.000% 13/02/2025	5.5
French Discount T-Bill 0.000% 26/03/2025	5.5
French Discount T-Bill 0.000% 02/01/2025	1.4

## Asset allocation (%)



# **Country allocation (%)**



#### Disclaimer

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. 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 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., 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.