

This is a marketing communication

Asset Management

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	
Share class size	27,326,424
Price¹	80.86
Participations	337,947
Gross leverage	1,318.00 %
Leverage	239.98 %
commitment	

Performance

Past performance does not predict future returns.

Performance

	1m	3m	Ytd	3y	5y	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



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	0.23 %
Entry fee	0.15 %
Exit fee	0.15 %

Risk facts

Duration	83.91
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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	64,1
Derivatives	8,7
Cash	27,2

Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

Rating allocation (%)

AAA	13,7
AA	53,5
A	5,7
NR	-0,0
Cash	27,2

Maturity breakdown (%)

0 - 1 year	64,1
7 - 10 years	8,6
10+ years	0,1
Cash	27,2

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 (%)

Fixed Income Bonds	64,1
Derivatives	8,7
Cash	27,2

Country allocation (%)

France	28,9
Germany	16,6
Austria	13,6
Finland	13,6
Eurozone	-0,0
Cash	27,2

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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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