

This is a marketing communication
Aegon European ABS Fund I EUR

Factsheet as of 31 August 2024

Fund objective

The Fund primarily invests direct or indirect in asset-backed securities listed in euros or converted to euros, distributed over different issuers, collaterals, sectors and countries. The Fund invests primarily in RMBS (Residential Mortgage Backed Securities), CMBS (Commercial Mortgage Backed Securities), Consumer Loans, Car Loans, Credit Card loans, Whole Business (repackaging of companies / company divisions) and other assetbacked securities. The investment process is focused on the addition of value by means of an active selection policy for issuers, collaterals, sectors and countries.



Key facts

Fund launch	11 November 2016
Share class launch	25 November 2016
Sector	Fixed Income
Investor type	Institutional
Dividend	No
Structure	Open End
Listed	No
Fund structure	UCITS
ISIN	IE00BZ005F46
SFDR classification	Article 8
Fund base currency	EUR
Total Fund size	6,632,317,488
Share class	EUR
currency	
Share class size	1,742,177,126
Price¹	11.76
Participations	148,115,093
Securities lending²	
Revenue	0.00 bps
Assets lent	0.00 %
Gross leverage	32.39 %
Leverage	0.00 %
commitment	

Costs³

Management fee	0.25 %
Service fee	0.06 %
OCF	0.29 %
Entry fee	0.10 %
Exit fee	0.10 %

The service fee is inversely scaled related to the fund size. The maximum applicable service fee is presented.

Aegon Asset Management applies partial ADL (Anti-Dilution Levy) which implies that the NAV of a fund is adjusted with the transaction costs, which we report as part of the entry and exit fee, only if the net cash flow exceeds a pre-determined limit.

The cost of investing will impact your investment. The return will be reduced by the fees and expenses that may be incurred in managing the investment. Fees may have a compounding effect.

Performance

Past performance does not predict future returns. Performance since inception (SI) shows returns prior to the launch of the share class. This is simulated back to the launch date of a comparable fund.

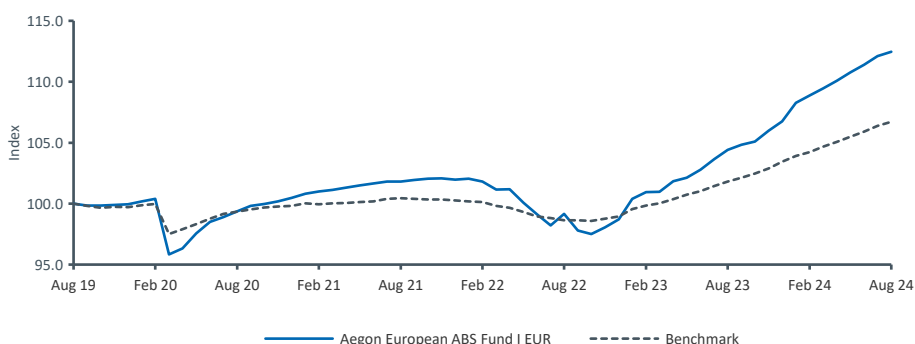
Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	0.33	1.53	5.36	3.37	2.38	4.15
Fund Net return (%)	0.31	1.46	5.18	3.11	2.12	3.89
Benchmark (%)	0.33	1.17	3.17	2.04	1.31	2.18
Tracking error ex post (%)	-	-	-	1.69	1.70	1.63
Information ratio	-	-	-	0.62	0.47	1.03

Benchmark

Bloomberg Barclays Capital Euro ABS Fixed and Floating Index

Cumulative performance



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

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

² Securities lending contributes to the performance of the Fund. The Fund receives 72% of the total proceeds from securities lending. The costs for providing and conducting the securities lending program are charged by Aegon Asset Management and partners and are already deducted from these proceeds. These proceeds are an estimation. The exact amount is known three weeks after month end.

³ Source: Aegon Asset Management. Ongoing charges based on actual expenses over the year 2023.

Discrete annual performance

Past performance does not predict future returns.

12 months to	Aug 24	Aug 23	Aug 22	Aug 21	Aug 20	Aug 19	Aug 18	Aug 17	Aug 16	Aug 15
Fund Gross return (%)	7.72	5.29	-2.62	2.45	-0.62	1.13	2.05	5.18	1.74	3.00
Fund Net return (%)	7.45	5.03	-2.86	2.20	-0.87	0.88	1.80	4.92	1.49	2.74
Benchmark (%)	4.83	3.21	-1.80	1.12	-0.67	0.95	0.52	1.90	1.47	1.16
Tracking error ex post (%)	0.91	2.06	1.84	0.37	2.47	0.25	0.46	0.89	2.12	1.41
Information ratio	2.74	0.86	-0.59	2.84	-0.08	-0.26	2.78	3.33	0.01	1.12

Sector allocation (%)

RMBS	39,6
ABS	27,7
CLO	23,7
CMBS	4,8
Cash	4,2

Currency allocation (%)

	Pre hedge	Post hedge
EUR	71.5	100.1
GBP	28.5	-0.1
Total	100.0	100.0

Rating allocation (%)

AAA	45,0
AA	18,1
A	12,1
BBB	20,6
Cash	4,2

Maturity breakdown (%)

0 - 1 year	7,3
1 - 3 years	38,2
3 - 5 years	20,0
5 - 7 years	14,0
7 - 10 years	10,7
10+ years	5,6
Cash	4,2

Top 10 holdings (%)

SLMA 2004-5X A6	1.8
GLION 2024-1 A	1.5
VERSE 8 SEN	1.3
JUPIT 1X BR	1.1
VCL 41 A	1.1
SLMA 2004-10X A8	1.0
BUMP 2024-NL1 A	0.9
SCGC 2023-1 A	0.9
PLRS 2024-1 A	0.8
SLM STUDENT LOAN	0.8

Country allocation (%)

United Kingdom	29,1
Mixed	25,1
Netherlands	11,6
Germany	7,0
Italy	5,0
Ireland	3,8
Spain	3,7
France	3,7
Other	6,9
Cash	4,2

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 does not predict future returns. 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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