

# Aegon European ABS Fund

A sub fund of Aegon Asset Management Europe ICAV

Factsheet as at July 31, 2024

## Fund managers



Frank Meijer



Egbert Bronsema

## Key facts

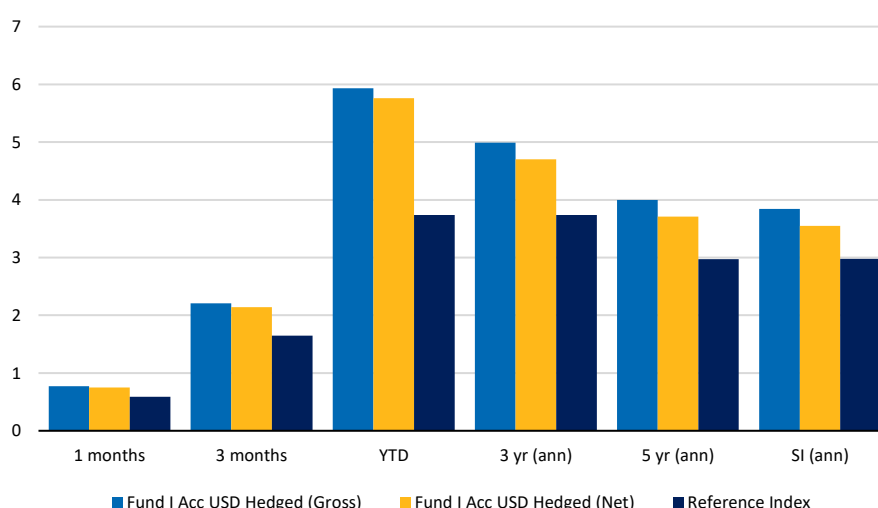
Fund inception	11 November 2016
Reference Index	Bloomberg Euro ABS Fixed and Floating Index (USD-Hedged)
Investment manager	Aegon Asset Management B. V.
Fund size	EUR 6.4 billion

Source: Aegon Asset Management

## 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 asset backed securities. The investment process is focused on the addition of value by means of an active selection policy for issuers, collaterals, sectors and countries.

## Fund Returns vs. Reference Index (%)



## Annualized performance % (to July 31, 2024)

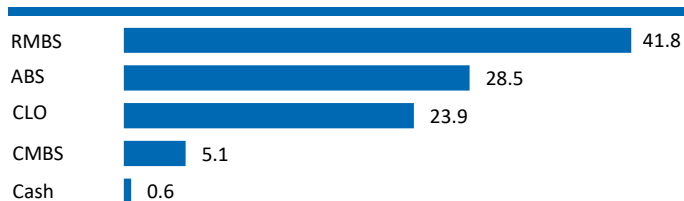
	1 month	3 months	Year to date	3 Year	5 Year	Since share class launch
Fund I Acc USD Hedged (gross)	0.77	2.21	5.93	4.99	4.00	3.84
Fund I Acc USD Hedged (net)	0.75	2.14	5.76	4.70	3.71	3.55
Reference Index	0.59	1.65	3.74	3.74	2.97	3.03
Tracking error ex post	-	-	-	1.70	1.68	1.51
Information ratio (Gross)	-	-	-	0.54	0.43	0.33

## 5 years discrete annual performance %

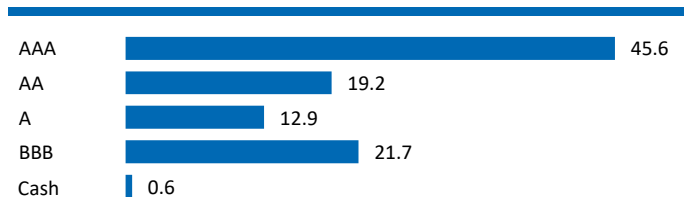
12 months to	July 24	July 23	July 22	July 21	July 20
Fund I Acc USD Hedged (gross)	9.84	8.05	-2.49	3.79	1.28
Fund I Acc USD Hedged (net)	9.53	7.75	-2.76	3.50	1.00
Reference Index	6.50	5.16	-0.32	2.10	1.55
Tracking error ex post	0.90	2.28	1.27	0.41	2.38
Information ratio (Gross)	3.18	1.08	-1.92	3.38	-0.23

**Past performance is not indicative of future results. The net performance shown is for the I Acc USD Hedged share class and reflects the application of a representative fee (ongoing charge: 0.34%) which is different to the fees for the D, G and X share classes and is provided for illustrative purposes only. If such fees were applied, the net performance shown would be lower where your fee is higher or better than shown if your fee is lower. The I USD Hedged share class is the fund's highest fee institutional share class available in USD.** Source: Aegon Asset Management, NAV to NAV, noon prices, income reinvested, net and gross of ongoing charges, excluding entry or exit charges. All returns are hedged to USD on total return basis. Referenced Index source: Lipper. Reference Index is Bloomberg Euro ABS Fixed and Floating Index (USD Hedged). Fund: Aegon European ABS Fund. Share class launch: 10 April 2018.

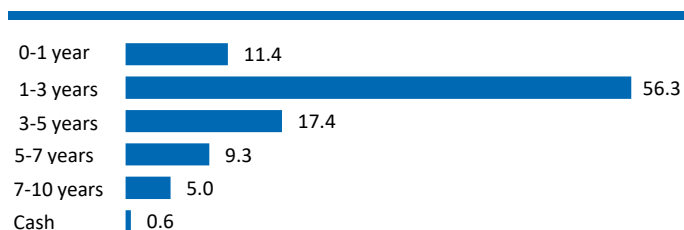
## Sector allocation (%)



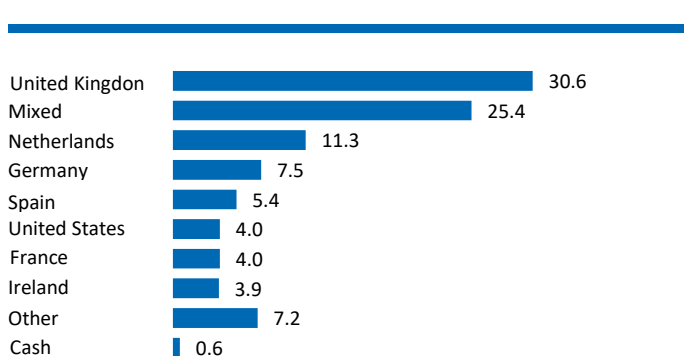
## Rating allocation (%)



## Maturing breakdown (%)



## Country allocation (%)



## Top 10 holdings (%)

SLMA 2004-5X A6	1.8
GLION 2024-1 A	1.6
VERSE 8 SEN	1.3
JUPIT 1X BR	1.2
VCL 41 A	1.2
SLMA 2004-10X A8	1.0
SCGC 2023-1 A	0.9
PLRS 2024-1 A	0.9
SLM STUDENT LOAN	0.8
ACAHB 2024-1 A1	0.8

Holdings and allocations are subject to change. The credit quality of a security or group of securities does not ensure the stability or safety of the overall portfolio. The above information represents the top 10 largest long positions in the fund based on the aggregate dollar value. The specific securities identified and described do not represent all of the securities purchased, sold, or recommended for the representative account, and the reader should not assume that investments in the securities identified and discussed were or will be profitable. All information is provided for informational purposes only and should not be deemed as a recommendation to buy the securities mentioned. Top 10 holdings exclude cash and cash equivalent positions.

## Currency allocation (%)

	Pre hedge	Post hedge
USD	0.0	100.0
EUR	70.5	-0.1
GBP	29.5	0.1
<b>Total</b>	<b>100.0</b>	<b>100.0</b>

## Share Class Details

Class	Type*	Currency	ISIN	CUSIP	Management Fee	Ongoing Charges Figure	Maximum Initial Charge†	Minimum Investment
G Acc	Front-end load	USD	IE000IX9N163	G0117X233	1.44%	1.53%	Up to 5.0%	USD 500
D Acc	Level load	USD	IE0008F3W3S8	G0117X241	2.04%	2.13%	Up to 5.0%	USD 500
X Acc	Fee-based	USD	IE000DCRRXD2	G0117X258	0.54%	0.63%	Up to 5.0%	USD 250,000

\*G-share investments are subject to an upfront charge ("front-end load"); D-share investments do not have an initial charge but subject to a higher ongoing charge ("level load"); X-shares investments are fee based ("fee-based"). †The initial charge is discretionary. Aegon AM may pay a portion of your fee to your financial services provider. Please see the fees and expenses section of the supplement to the prospectus for more information.

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**Past performance is not indicative of future results. NAV to NAV, noon prices, income reinvested, net and gross of ongoing charges, excluding entry or exit charges. All returns are in USD on total return basis.**

**Fund Charges are taken from income but will be taken from capital where income is insufficient to cover charges.**

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