

This is a marketing communication

Aegon European ABS Fund B EUR

Factsheet as of 30 November 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	14 November 2016
Sector	Fixed Income
Investor type	Retail
Dividend	No
Structure	Open End
Listed	No
Fund structure	UCITS
ISIN	IE00BZ005D22
SFDR classification	Article 8
Fund base currency	EUR
Total Fund size	7,204,215,723
Share class	EUR
currency	
Share class size	281,685,551
Price ¹	11.92
Participations	23,633,773
Securities lending ²	
Revenue	0.00 bps
Assets lent	0.00 %
Gross leverage	31.66 %
Leverage commitment	1.36 %

Costs³

Management fee	0.25 %
Service fee	0.06 %
OCF	0.30 %
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 exit or entry 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.

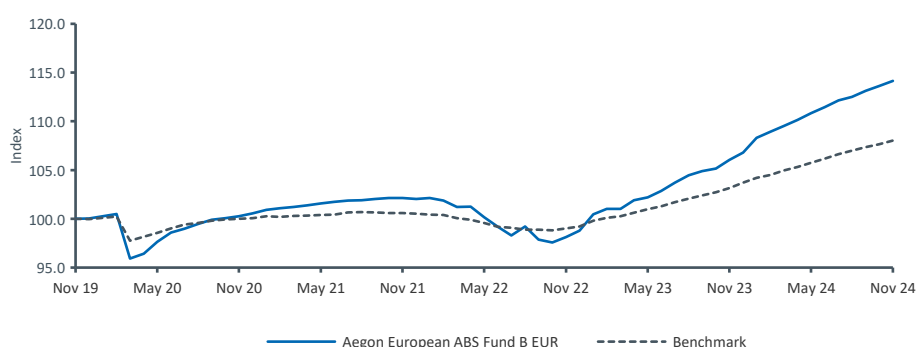
Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	0.45	1.45	6.88	3.77	2.68	4.18
Fund Net return (%)	0.43	1.39	6.63	3.51	2.42	3.92
Benchmark (%)	0.34	0.97	4.18	2.40	1.56	2.21
Tracking error ex post (%)	-	-	-	1.69	1.70	1.62
Information ratio	-	-	-	0.64	0.50	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	Nov 24	Nov 23	Nov 22	Nov 21	Nov 20	Nov 19	Nov 18	Nov 17	Nov 16	Nov 15
Fund Gross return (%)	7.63	8.08	-3.94	1.88	0.27	1.27	0.99	4.32	3.83	0.07
Fund Net return (%)	7.36	7.81	-4.18	1.62	0.02	1.02	0.74	4.06	3.57	-0.18
Benchmark (%)	4.74	4.17	-1.57	0.58	0.02	0.88	0.05	1.59	1.91	-0.26
Tracking error ex post (%)	0.82	1.18	2.26	0.35	2.48	0.24	0.49	0.69	2.09	1.15
Information ratio	3.08	2.97	-1.17	2.91	0.00	0.59	1.39	3.52	0.78	0.07

Sector allocation (%)

RMBS	39,9
ABS	28,9
CLO	24,1
CMBS	4,0
Cash	3,1

Currency allocation (%)

	Pre hedge	Post hedge
EUR	71.4	100.2
GBP	28.5	-0.2
Total	100.0	100.0

Rating allocation (%)

AAA	44,4
AA	21,6
A	11,5
BBB	19,4
Cash	3,1

Maturity breakdown (%)

0 - 1 year	9,8
1 - 3 years	52,9
3 - 5 years	22,4
5 - 7 years	8,9
7 - 10 years	2,7
10+ years	0,0
Cash	3,1

Top 10 holdings (%)

SLMA 2004-5X A6	1.6
GLION 2024-1 A	1.5
VERSE 8 SEN	1.1
JUPIT 1X BR	1.0
HLFCT 2024-G A	1.0
SLMA 2004-10X A8	0.9
BUMP 2024-NL1 A	0.9
VCL 41 A	0.8
GLION 2023-1 A	0.8
PLRS 2024-1 A	0.7

Country allocation (%)

United Kingdom	30,3
Mixed	25,4
Netherlands	10,3
Germany	6,5
Italy	6,5
France	4,3
Spain	4,1
Ireland	3,2
Other	6,3
Cash	3,1

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Costs may increase or decrease as a result of currency and exchange rate fluctuations.

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