This is a marketing communication

Aegon European ABS Fund I EUR

Factsheet as of 31 May 2022

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
Fund base currency	EUR
Total Fund size	6,389,594,622
Share class currency	EUR
Share class size	1,669,363,778
Price[1]	10.53
Participations	158,599,260
Securities lending[2]	
Revenue	0.00 bps
Assets lent	0.00 %

Costs[3]

Management fee	0.25 %
Service fee	0.06 %
OCF	0.29 %
Entry fee	0.05 %
Exit fee	0.05 %

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.

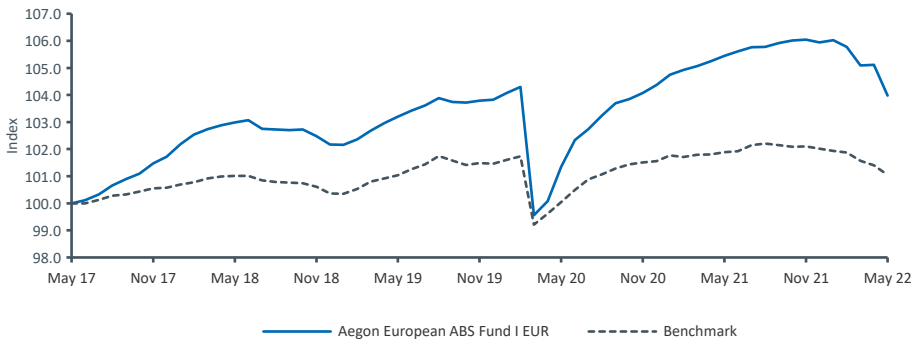
Performance[4]

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	-1.09	-1.70	-1.85	0.25	0.78	3.91
Fund Net return (%)	-1.11	-1.76	-1.96	0.00	0.53	3.66
Benchmark (%)	-0.35	-0.82	-0.96	0.00	0.20	1.96
Tracking error ex post (%)	-	-	-	1.51	1.20	1.60
Information ratio	-	-	-	0.00	0.28	1.04

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 2021.

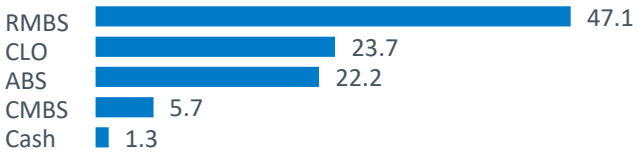
[4] The results reported before the launch date of the fund are simulated results. This reflects the results of another comparable Aegon Fund. Annualized (for periods longer than one year).

Discrete annual performance

Past performance does not predict future returns.

12 months to	May 22	May 21	May 20	May 19	May 18	May 17	May 16	May 15	May 14	May 13
Fund Gross return (%)	-1.39	4.05	-1.79	0.20	2.99	6.37	-0.68	5.14	13.48	15.20
Fund Net return (%)	-1.64	3.79	-2.04	-0.05	2.73	6.10	-0.93	4.88	13.19	14.91
Benchmark (%)	-0.83	1.84	-0.98	0.02	1.02	2.05	0.38	2.53	6.43	9.27
Tracking error ex post (%)	0.95	0.51	2.38	0.31	0.32	1.54	1.47	1.37	2.17	1.97
Information ratio	-0.86	3.77	-0.45	-0.21	5.39	2.58	-0.89	1.68	2.93	2.63

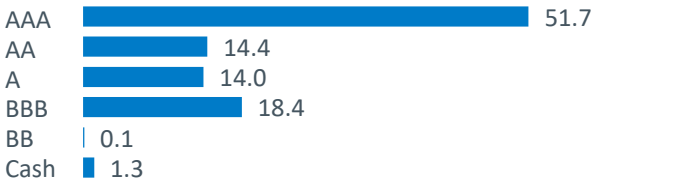
Sector allocation (%)



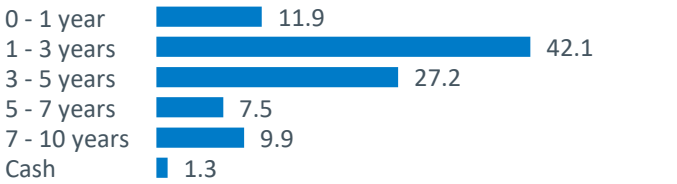
Currency allocation (%)

	Pre hedge	Post hedge
EUR	69.0	100.0
GBP	31.0	0.0
Total	**100.0**	**100.0**

Rating allocation (%)



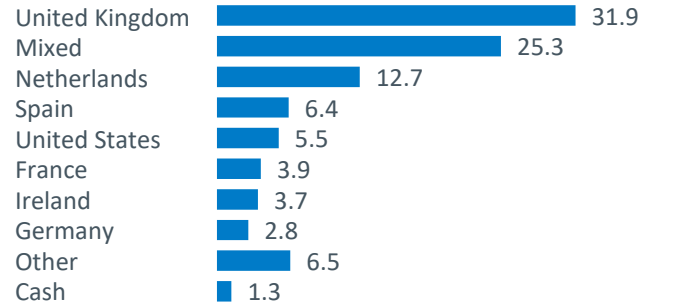
Maturity breakdown (%)



Top 10 holdings (%)

SLMA 2004-5X A6	2.9
SLM STUDENT LOAN	1.6
FSQ 2021-1GRX AGRN	1.4
HLFCT 2021-G A	1.3
BUMP 2021-BE1 A	1.1
FNGAL 1 A	1.0
TPMF 2019-A13X A1	1.0
SLMA 2004-10X A8	1.0
TWIN 2021-2 A	0.9
TAGST 2009-ENGY A1	0.9

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 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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