Aegon European ABS Fund GBP Hedged Class I Income

Factsheet as at 31 August 2026

This is a marketing communication

Portfolio 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.

Performance

Past performance does not predict future returns.

Annualized performance

	1MO	3MO	YTD	1YR	3YR	5YR	7YR	10YR	SI
Return Annualized (Net)	0.42	1.23	3.26	4.88	6.65	4.93	3.92	-	3.86
Benchmark Annualized	0.36	1.07	2.94	4.49	5.39	4.04	3.16	-	3.15

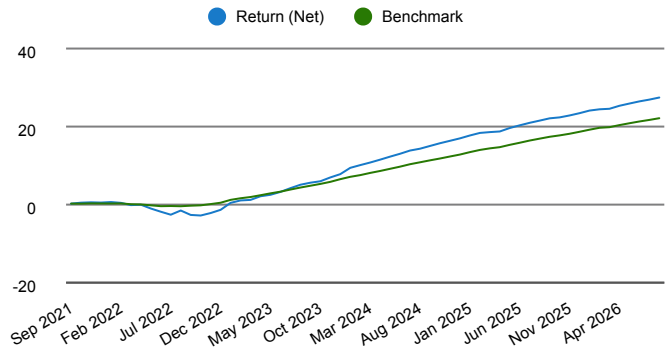
Discrete annual performance

The table below shows the rolling 12-month returns to the end of the reporting month in the year shown

	2026	2025	2024	2023	2022
Return Annualized (Net)	4.88	6.31	8.81	6.72	-1.76
Benchmark Annualized	4.49	5.48	6.21	4.82	-0.67

	2021	2020	2019	2018	2017
Return (Net)	2.80	0.12	-	-	-
Benchmark	1.75	0.25	-	-	-

Cumulative five-year performance



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

Key facts

Investment vehicle	Aegon Asset Management Europe ICAV
Fund Launch	11 November 2016
Share Class Launch	17 December 2018
Benchmark	BBG Euro Fixed and Floating Hedged 100% to GBP Index
SFDR Classification	8
Fund Base Currency	EUR
Fund Size	9,935,352,648
NAV	10.21
Fund Structure	ICAV
Investment Manager	Aegon Investment Management B.V.
Sedol	BGSNDD6
ISIN	IE00BGSNDD61
Dividend Strategy	Dividend distribution - Quarterly
Valuation Point	23:00 GMT

Costs

Management Fee	0.28%
Service Fee	0.06%
Subscription Fee	0.10%
Redemption Fee	0.10%
Ongoing Charges Fee	0.32%

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. The ongoing charge figure is based on the actual expenses incurred in 2025.

Statistics

	1YR	3YR	5YR	SI
Tracking Error Active (Net)	0.30	0.64	1.31	1.33
Information Ratio (Net)	1.24	1.87	0.66	0.53

Risk and reward profile

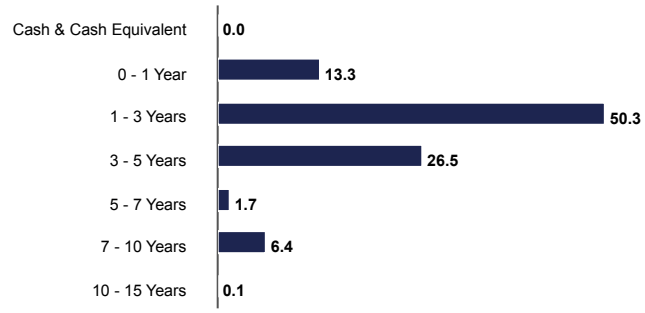
Portfolio data

	Portfolio	Benchmark
Number of Issuers	474	128
Number of Issues	735	224
Average Credit Quality	AA	AA+
Average Life (Yrs)	2.86	2.07
Yield to Maturity (%)	5.95	4.13
Mofidied Duration (Yrs)	.19	.13
Spread Duration (Yrs)	2.68	1.94

Sector allocation (%)

	Portfolio	Benchmark
CLO	24.4	0.8
Consumer Loan	15.5	29.3
RMBS	14.8	22.6
Auto	9.5	43.4
Non-conform	8.9	0.0
Buy-to-let	7.4	0.1
CMBS	5.8	0.0
Credit Card	4.6	0.0
Prime	3.7	0.0

Maturity allocation (%)



Currency allocation (%)

	Portfolio pre-hedge	Portfolio post-hedge
GBP	30.0	101.1
CHF	0.0	0.0
USD	0.0	0.0
AUD	0.0	0.0
EUR	70.1	0.0

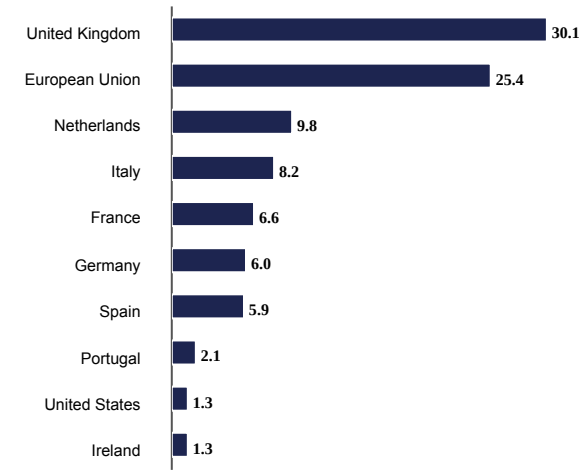
Top 10 holdings (%)

	Portfolio
PAVCP_25-1X-B 2036-01-25	1.2
ACAHB_25-1-A1 2062-12-27	1.1
GLION 2024-1-A 2060-10-23	1.1
SLMA_04-5X-A6 2039-10-25	0.9
GLION 2023-1-A 2065-07-23	0.9
OMHL_25-1-A 2059-10-31	0.8
JUPIT_1-BR 2055-07-20	0.7
SANR_1-A 2068-10-18	0.7
HLFCT_20-24-A 2058-10-31	0.7
UKLOG_26-3X-A 2036-05-18	0.7

Ratings allocation (%)

	Portfolio	Benchmark
AAA	48.7	68.3
AA	21.8	26.3
A	11.5	2.5
BBB	14.6	2.8
BB	0.9	0.0
NR	0.7	0.0

Country allocation (%)



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Past performance does not predict future returns. Outcomes, including the payment of income, are not guaranteed.

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