

Portfolio objective

The Fund is actively managed and will seek to achieve its investment objective by investing in AAA rated asset backed securities (ABS). ABS are a type of debt securities such as bonds or notes whose value and income payments are derived from an underlying pool of assets held by the issuer. The underlying pool of assets is referred to as 'collateral'.

Performance

Past performance does not predict future returns.

Annualized performance

	1MO	3MO	YTD	1YR	3YR	5YR	7YR	10YR	SI
Return Annualized (Net)	0.42	0.66	-	-	-	-	-	-	-
Benchmark Annualized	0.18	0.50	-	-	-	-	-	-	0.55

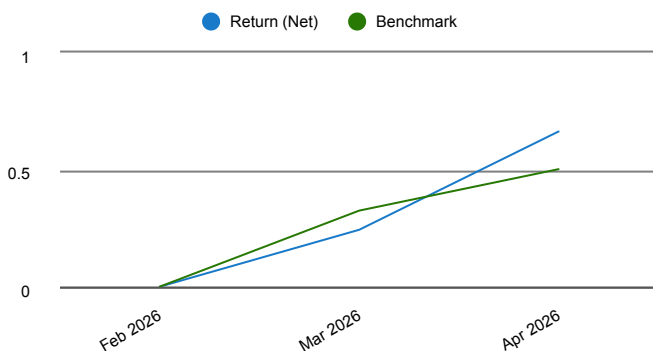
Discrete annual performance

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)	-	-	-	-	-
Benchmark Annualized	-	-	-	-	-

	2021	2020	2019	2018	2017
Return (Net)	-	-	-	-	-
Benchmark	-	-	-	-	-

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	22 January 2026
Share Class Launch	22 January 2026
Benchmark	
SFDR Classification	8
Fund Base Currency	EUR
Fund Size	11,656,171
NAV	10.07
Fund Structure	ICAV
Investment Manager	Aegon Investment Management B.V.
Sedol	
ISIN	IE000YAC5KT3
Dividend Strategy	No dividend distribution
Valuation Point	23:00 GMT

Costs

Management Fee	0.15%
Service Fee	0.06%
Subscription Fee	0.02%
Redemption Fee	0.02%
Ongoing Charges Fee	0.21%

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)	-	-	-	0.67
Information Ratio (Net)	-	-	-	0.96

Risk and reward profile



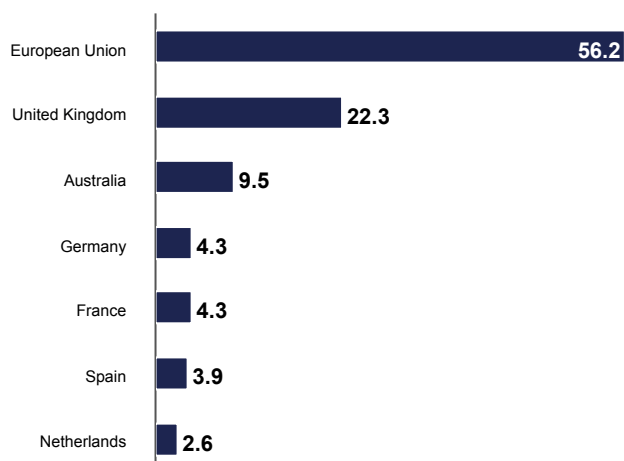
Portfolio data

	Portfolio
Number of Issuers	20
Number of Issues	20
Average Credit Quality	AAA
Average Life (Yrs)	3.55
Yield to Maturity (%)	3.80
Modified Duration (Yrs)	.19
Spread Duration (Yrs)	3.36

Sector allocation (%)

	Portfolio
CLO	47.4
RMBS	16.0
Buy-to-let	13.5
CMBS	13.3
Non-conform	4.4
Credit Card	4.3
Equipment	4.3

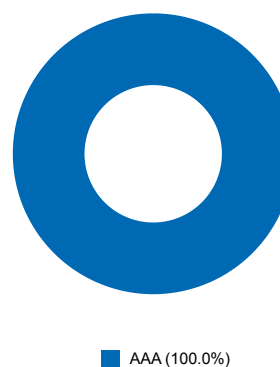
Country allocation (%)



Top 10 holdings (%)

	Portfolio
CORDA_16X-AR 2039-03-17	8.6
CFOUR_7X-AR 2039-04-25	8.6
BILB_2X-A1RR 2040-02-20	8.6
CRNCL_23-16X-AR 2040-01-15	8.6
SAPP_26-1-A1L 2067-12-12	4.7
TRTN_26-1-A1AU 2058-02-15	4.7
PIER_26-1-A 2062-12-21	4.5
SGSHR_26-1X-A 2038-05-18	4.5
BRACN_25-2X-A 2068-01-17	4.5
PIER_25-1-A 2062-03-21	4.5

Ratings allocation



Currency allocation (%)

	Portfolio pre-hedge	Portfolio post-hedge
EUR	63.2	100.1
AUD	9.5	0.0
GBP	27.3	0.0

Disclosures

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 following legal documents of the UCITS before making any final investment decisions. Please refer to the Prospectus and the PRIIPs KID. 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.

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Aegon Asset Management Europe ICAV is an umbrella type open-ended investment company with variable capital, registered in the Republic of Ireland (Company No. C153036) at 25-28 North Wall Quay, International Financial Services Centre, Dublin 1. Board of Directors: N. Ford, S. Donald and B. Wright. Aegon Asset Management Europe ICAV is regulated by the Central Bank of Ireland. Aegon Investment Management B.V (Aegon AM NL) is the appointed management company. Aegon AM NL (Chamber of Commerce number: 27075825) is registered with and supervised by the Dutch Authority for Financial Markets (AFM).

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