

# This is a marketing communication

## AEAM Money Market Euro Fund

Factsheet as of 07 September 2023

### Fund objective

The fund is a standard money market fund with a variable intrinsic value and can invest, directly or indirectly, in money market instruments denominated in euros and with a weighted average remaining time to maturity of up to one year. The investment process seeks, in the first place, to protect the capital and to add value by pursuing an active policy regarding duration and selection of countries, industries and individual money market instruments. The fund complies with the requirements set out in the Money Market Fund Regulations ("Verordening Geldmarktfondsen"). The fund is not a guaranteed investment and does not charge external aid to guarantee the liquidity of the Fund.



### Key facts

|                    |                 |
|--------------------|-----------------|
| Fund launch        | 13 January 2012 |
| Sector             | Money Markets   |
| Investor type      | Institutional   |
| Dividend           | No              |
| Structure          | Open End        |
| Listed             | No              |
| ISIN               | NL0010055695    |
| Fund base currency | EUR             |
| Total Fund size    | 575,595,687     |
| Price <sup>1</sup> | 10.31           |
| Participations     | 55,812,032      |
| WAL                | 269 days        |
| WAM                | 42 days         |
| Yield              | 4.20%           |
| Settlement cycle   | T+2             |

### Costs<sup>2</sup>

|                |        |
|----------------|--------|
| Management fee | 0.09 % |
| Service fee    | 0.03 % |
| OCF            | 0.11 % |

The service fee is inversely scaled related to the fund size. The maximum applicable service fee is presented.

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.

### Risk facts

|          |      |
|----------|------|
| Duration | 0.72 |
|----------|------|

### Performance

#### Performance as per date 31-08-2023<sup>3</sup>

|                            | 1m   | 3m   | Ytd  | 3y    | 5y   | SI   |
|----------------------------|------|------|------|-------|------|------|
| Fund Gross return (%)      | 0.34 | 1.01 | 2.18 | 0.59  | 0.30 | 0.50 |
| Fund Net return (%)        | 0.33 | 0.98 | 2.09 | 0.48  | 0.20 | 0.41 |
| Benchmark (%)              | 0.31 | 0.89 | 2.04 | 0.51  | 0.16 | 0.23 |
| Tracking error ex post (%) | -    | -    | -    | 0.22  | 0.41 | 0.42 |
| Information ratio          | -    | -    | -    | -0.12 | 0.09 | 0.41 |

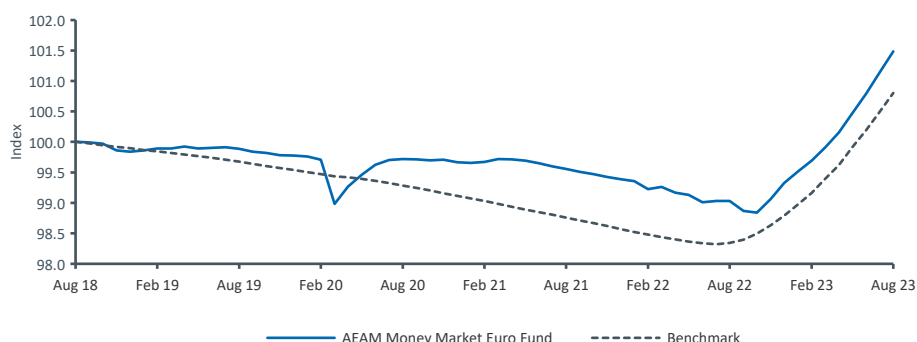
#### Discrete year performance

|                            | Aug 23 | Aug 22 | Aug 21 | Aug 20 | Aug 19 |
|----------------------------|--------|--------|--------|--------|--------|
| Fund Gross return (%)      | 2.48   | -0.53  | -0.16  | -0.17  | -0.12  |
| Fund Net return (%)        | 2.36   | -0.64  | -0.25  | -0.26  | -0.20  |
| Benchmark (%)              | 2.50   | -0.42  | -0.53  | -0.39  | -0.33  |
| Tracking error ex post (%) | 0.31   | 0.17   | 0.10   | 0.86   | 0.13   |
| Information ratio          | -0.45  | -1.27  | 2.81   | 0.16   | 0.92   |

#### Benchmark

3-month Euribor

#### Cumulative performance



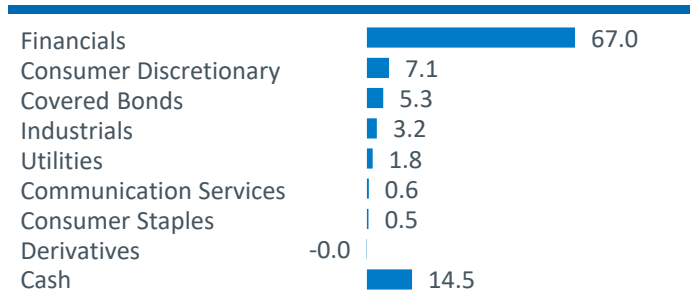
The cumulative performance is based on total return data excluding management, service and entry or exit fees.

<sup>1</sup> Look for information on the current price at [www.aegonassetmanagement.com](http://www.aegonassetmanagement.com).

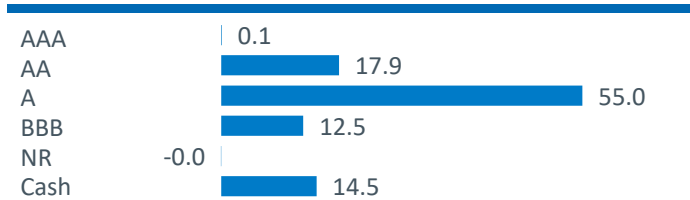
<sup>2</sup> Source: Aegon Asset Management. Ongoing charges based on actual expenses over the year 2022.

<sup>3</sup> Annualized (for periods longer than one year).

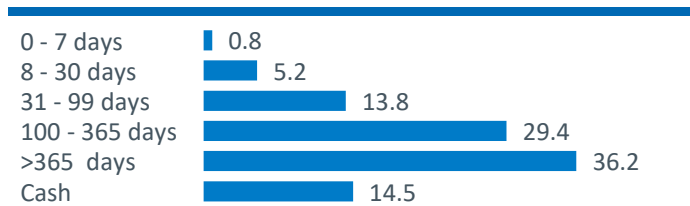
## Sector allocation (%)



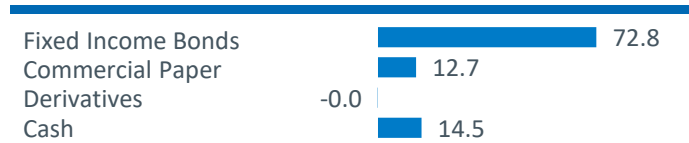
## Rating allocation (%)



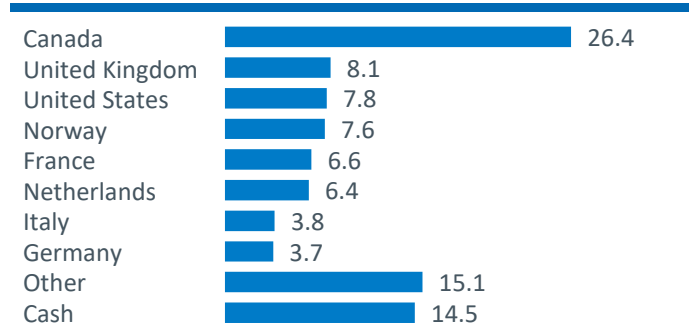
## Interest rate exposure (%)



## Asset allocation (%)



## Country allocation (%)



## Currency allocation (%)

|              | Pre hedge    | Post hedge   |
|--------------|--------------|--------------|
| EUR          | 100.0        | 100.0        |
| <b>Total</b> | <b>100.0</b> | <b>100.0</b> |

## Top 10 holdings (%)

| Instrument                                | Instrument type            | Country of Issue | Maturity date | Counter party | %   |
|---|----------------------------|------------------|---------------|---------------|-----|
| Royal Bank Of Canada 4.093% 17/01/2025    | Credits (Investment Grade) | Canada           | 17 Jan 25     | -             | 6.7 |
| National Bank Of Canada 4.019% 13/06/2025 | Credits (Investment Grade) | Canada           | 13 Jun 25     | -             | 6.0 |
| Sparebank 1 Sr Bank Asa 4.553% 01/12/2024 | Credits (Investment Grade) | Norway           | 01 Dec 24     | -             | 5.5 |
| Abn Amro Bank Nv 3.962% 10/01/2025        | Credits (Investment Grade) | Netherlands      | 10 Jan 25     | -             | 3.4 |
| Skandinaviska Enskilda 3.919% 13/06/2025  | Credits (Investment Grade) | Sweden           | 13 Jun 25     | -             | 3.3 |
| Athene Global Funding 1.241% 08/04/2024   | Credits (Investment Grade) | United States    | 08 Apr 24     | -             | 3.2 |
| Bank Of Nova Scotia 4.145% 02/05/2025     | Credits (Investment Grade) | Canada           | 02 May 25     | -             | 3.2 |
| Amcor Uk Finance Cp 0% 23-03/Octt/23      | Commercial Paper           | United Kingdom   | 03 Oct 23     | -             | 2.9 |
| Canadian Imperial Bank 0.375% 03/05/2024  | Credits (Investment Grade) | Canada           | 03 May 24     | -             | 2.9 |
| Ca Autobank Spa Ie 0.125% 16/11/2023      | Credits (Investment Grade) | Ireland          | 16 Nov 23     | -             | 2.8 |

### Disclaimer

For Professional Investors only and not to be distributed to or relied upon retail clients.

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Past performance is not a guide to future performance. 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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