

Portfolio objective

The fund invests mainly in asset backed securities, denominated in euros and pound sterling with a minimum credit rating of BBB-/Baa3. ABS include consumer mortgages (RMBS), car loans, credit card loans, consumer loans, student loans, loans for commercial real estate (CMBS), and corporate loans (CLOs) as collateral.

Performance

Past performance does not predict future returns.

Annualized performance

	1MO	3MO	YTD	1YR	3YR	5YR	SI
Return Annualized (Net)	0.38	1.16	0.79	5.54	3.80	-	3.09
Benchmark Annualized	0.34	1.09	0.76	4.37	3.00	-	2.42

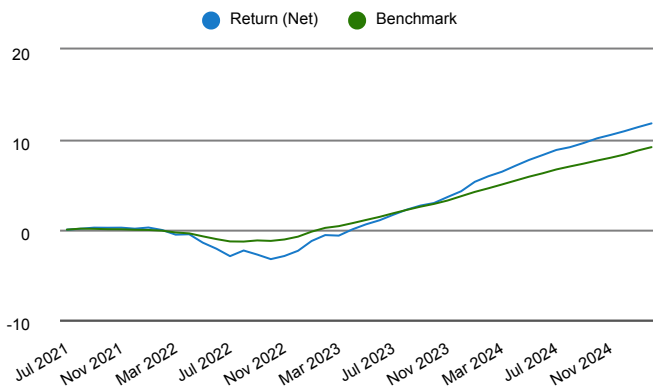
Discrete annual performance

The table below shows performance over rolling discrete 12-month periods.

	2025	2024	2023	2022	2021
Return (Net)	5.54	6.57	-0.57	-	-
Benchmark	4.37	4.39	0.31	-	-

	2020	2019	2018	2017	2016
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	MM Funds
Fund Launch	15 March 2016
Share Class Launch	02 July 2021
Benchmark	Bloomberg Euro Floating ABS Bond Index
SFDR Classification	8
Base Currency	EUR
Fund Size	624,770,719
NAV	111.8
Fund Structure	FGR
Investment Manager	Aegon Investment Management B.V.
Sedol	
ISIN	NL0015000BY7
Dividend Strategy	No dividend distribution
Valuation Point	17:00 CET

Costs

Service Fee	0.03%
Subscription Fee	0.20%
Redemption Fee	0.20%
Ongoing Charges Fee	0.40%

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 2023.

Statistics

	1YR	3YR	5YR	SI
Tracking Error Active (Net)	0.27	1.06	-	0.98
Information Ratio (Net)	4.17	0.74	-	0.67

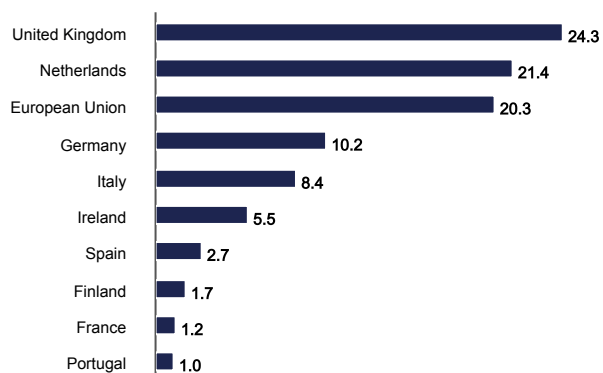
Risk and reward profile

1	2	3	4	5	6	7
Lower risk / potentially lower rewards			Higher risk / potentially higher rewards			

Sector allocation (%)

	Portfolio	Benchmark
RMBS	28.3	33.6
CLO	19.5	0.0
Auto	17.2	38.0
Consumer Loan	12.4	26.4
Prime	5.5	0.0
Buy-to-let	4.9	0.2
Non-conform	3.5	0.1
Credit Card	3.1	0.0
CMBS	1.6	0.0
Whole Business	1.0	1.1

Country allocation (%)



Currency allocation (%)

	Portfolio pre-hedge	Portfolio post-hedge
EUR	77.4	100.3
GBP	23.1	0.0

Top 10 holdings (%)

	Portfolio
VERES 2023-1-A 2058-05-22	1.1
KIMI_12-B 2033-06-25	1.1
SUNRI_24-1-A1 2049-03-27	1.0
EDML_24-1-B 2063-07-28	1.0
LCPLC_2-B 2034-03-28	1.0
WESER_25-1-A 2063-04-15	1.0
DILSK_6-STB-B 2061-07-20	0.9
ANORI_20-24-B 2043-02-25	0.9
STORM 2023-GRN-A 2070-02-22	0.9
MTMFSR_1-C 2062-04-28	0.8

Ratings allocation (%)

	Portfolio	Benchmark
AAA	33.5	68.6
AA	45.2	25.8
A	10.5	1.9
BBB	8.5	1.8
BB	0.0	0.0
NR	0.4	1.9

Disclosures

This information is composed with great care. Although we always strive to ensure accuracy, completeness and correctness of the information, imperfections due to human errors may occur, as a result of which presented data and calculations may differ. Additions in this report can have (optical) rounding differences up to one position after or before the decimal notation.

No rights may be derived from the provided data and calculations.

The value of the Fund is (among others) subordinated to the developments on financial markets and, if applicable, other markets. (Institutional funds only): Only professional investors within the meaning of the Dutch Financial Supervision Act ("Wft") can participate in the Fund. AIM BV is the management company of the fund and is registered as such with the Netherlands Authority for the Financial Markets. More information can be found in the prospectus, which is on www.aegonam.com.