

This is a marketing communication
AEAM Money Market Euro Fund

Factsheet as of 06 October 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	584,958,875
Price ¹	10.35
Participations	56,526,693
WAL	286 days
WAM	40 days
Yield	4.34%
Settlement cycle	T+2

Costs²

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	0.10
----------	------

Performance

Performance as per date 30-09-2023³

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	0.37	1.06	2.56	0.71	0.37	0.52
Fund Net return (%)	0.36	1.03	2.46	0.61	0.27	0.43
Benchmark (%)	0.30	0.91	2.34	0.62	0.22	0.25
Tracking error ex post (%)	-	-	-	0.22	0.41	0.42
Information ratio	-	-	-	-0.06	0.11	0.42

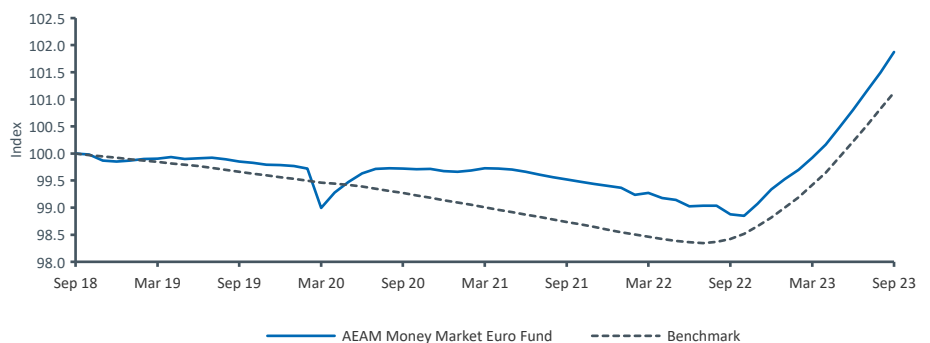
Discrete year performance

	Sep 23	Sep 22	Sep 21	Sep 20	Sep 19
Fund Gross return (%)	3.03	-0.64	-0.20	-0.13	-0.15
Fund Net return (%)	2.91	-0.76	-0.29	-0.22	-0.24
Benchmark (%)	2.75	-0.32	-0.54	-0.40	-0.34
Tracking error ex post (%)	0.21	0.27	0.10	0.86	0.13
Information ratio	0.72	-1.63	2.38	0.21	0.73

Benchmark

3-month Euribor

Cumulative performance



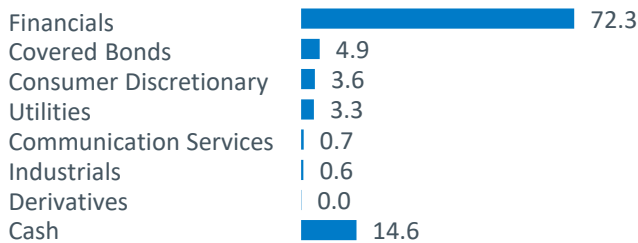
The cumulative performance is based on total return data excluding management, service and entry or exit fees.

¹ Look for information on the current price at www.aegonassetmanagement.com.

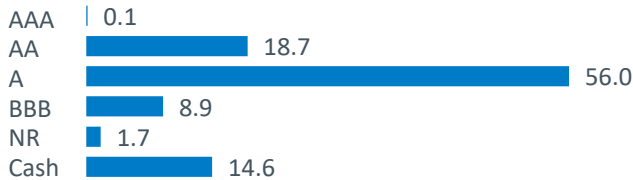
² Source: Aegon Asset Management. Ongoing charges based on actual expenses over the year 2022.

³ Annualized (for periods longer than one year).

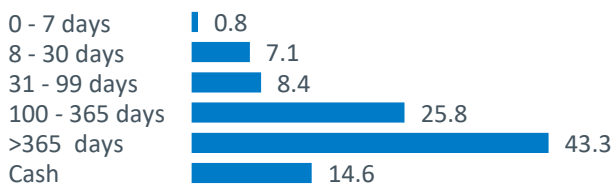
Sector allocation (%)



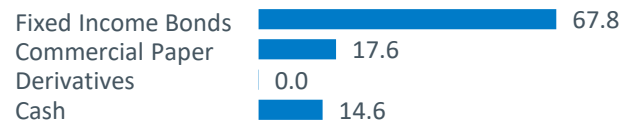
Rating allocation (%)



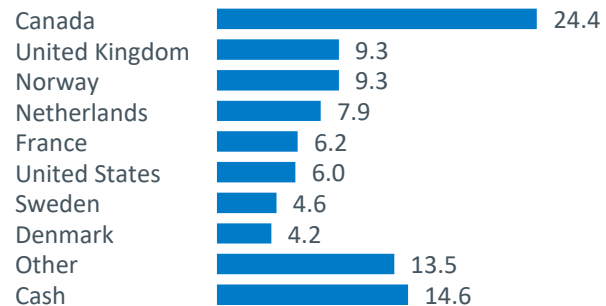
Interest rate exposure (%)



Asset allocation (%)



Country allocation (%)



Currency allocation (%)

	Pre hedge	Post hedge
EUR	96.0	96.0
GBP	4.0	4.0
Total	100.0	100.0

Top 10 holdings (%)

Instrument	Instrument type	Country of Issue	Maturity date	Counter party	%
National Bank Of Canada 4.372% 13/06/2025	Credits (Investment Grade)	Canada	13 Jun 25	-	8.3
Sparebank 1 Sr Bank Asa 4.553% 01/12/2024	Credits (Investment Grade)	Norway	01 Dec 24	-	7.6
Royal Bank Of Canada 4.093% 17/01/2025	Credits (Investment Grade)	Canada	17 Jan 25	-	5.9
Skandinaviska Enskilda 4.272% 13/06/2025	Credits (Investment Grade)	Sweden	13 Jun 25	-	4.6
Athene Global Funding 1.241% 08/04/2024	Credits (Investment Grade)	United States	08 Apr 24	-	4.5
Bank Of Nova Scotia 4.145% 02/05/2025	Credits (Investment Grade)	Canada	02 May 25	-	4.4
Danbnk Ecp 0 09/26/24	Commercial Paper	Denmark	26 Sep 24	-	4.0
Hsbc Float 03/08/25	Credits (Investment Grade)	United Kingdom	08 Mar 25	-	3.6
Toronto-Dominion Bank Cp 0% 23-02/Apr/24	Commercial Paper	Canada	02 Apr 24	-	3.3
Abn Amro Bank Nv 3.962% 10/01/2025	Credits (Investment Grade)	Netherlands	10 Jan 25	-	3.1

Disclaimer

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

This is a marketing communication. The fund complies with the requirements set out in the Money Market Fund Regulation ("Verordening Geldmarktfondsen"). The risk of the Money Market Fund is different from an investment in deposits, as the principal invested can fluctuate. The Money Market Fund does not rely on external support for guaranteeing the liquidity or stabilizing the NAV per unit or share and the risk of loss of the principal is to be borne by the investor. The Money Market Fund is not a guaranteed investment and no deposit schemes apply. 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.

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

All data is sourced to Aegon Asset Management unless otherwise stated. The document is accurate at the time of writing but is subject to change without notice. Data attributed to a third party ("3rd Party Data") is proprietary to that third party and/or other suppliers (the "Data Owner") and is used by Aegon Investment Management B.V. under licence. 3rd Party Data: (i) may not be copied or distributed; and (ii) is not warranted to be accurate, complete or timely. None of the Data Owner, Aegon Investment Management B.V. or any other person connected to, or from whom Aegon Investment Management B.V. sources, 3rd Party Data is liable for any losses or liabilities arising from use of 3rd Party Data.

The subject fund(s) of this marketing/document is managed by Aegon Investment Management B.V.

Aegon Investment Management B.V. is registered with the Netherlands Authority for the Financial Markets as a licensed fund management company. On the basis of its fund management license Aegon Investment Management B.V. is also authorised to provide individual portfolio management and advisory services.

This report is based on the so-called "look through" principle. In other words, by looking through the Investment funds insight is provided in the positions of the securities at the lowest level. Via Aegon Investment Management B.V. you also may invest, directly or indirectly, in funds that are not administered by Aegon Investment Management B.V. We would point out that the funds that are not administered by Aegon Investment Management B.V., are not included in the look through reports. Therefore we are unable to deliver a complete "look through". Consequently, we may not be able to give you full insight in the risks of your investments based on these reports. Please revert to our website for a glossary and the prospectus.