# Aegon Polish Money Market Fund





WEEKLY report - 2022 AUGUST (made on: 08/08/2022)

### INVESTMENT POLICY OF THE FUND

The objective of the fund is to offer to the investors calculable investment yields at low risk. The Fund Manager may exclusively invest its fund assets in bond-type assets, mainly securities issued or guaranteed by the Polish State. Furthermore, the Fund may to a limited extent invest in debt and equity securities issued or guaranteed by the European Union, or its organization, the European Central Bank or the European Investment Bank, provided that its credit rating is at least equal to that of the Polish state and is denominated in Polish zloty. Weighted average remaining duration of the assets in the portfolio of the Fund may not exceed 6 months, and the weighted average remaining life of the assets may not exceed 12 months. In addition, the remaining term of the individual securities can be no more than years, or 397 days until the next interest determination date. For the sake of liquidity, the Fund may keep its financial assets in form of bank deposit, as well. Assets of the Fund are 100% denominated in Polish zloty.

Aegon Polish Moneymarket Fund is not a guaranteed investment. The risk of loss of the principal is to be borne by the investor. An investment in Aegon Polish Moneymarket Fund is different from an investment in

deposits, with particular reference to the risk that the principal invested in Aegon Polish Moneymarket Fund is capable of fluctuation. Aegon Polish Moneymarket Fund does not rely on external support for guaranteeing the liquidity of the fund or stabilising the NAV per unit or share.

### MARKET SUMMARY

I series

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Fund Manager: AEGON Hungary Fund Manager Ltd.

Custodian: Unicredit Bank Hungary Zrt.

Main distributor: AEGON Hungary Fund Manager Ltd.

Benchmark composition: 100% WIBID 1M Index

ISIN code: HU0000711619 10/26/2012 Start:

Currency

Net Asset Value of the whole Fund: 139,186,328 PLN Net Asset Value of I series: 26,935,415 PLN Net Asset Value per unit: 1.123913 PLN

### **DISTRIBUTORS**

Aegon Towarzystwo Ubezpieczen na Zycie Spolka

SUGGESTED MINIMUM INVESTMENT PERIOD	

ASSET ALLOCATION OF THE FUND Asset Weight Government bonds 52.83 % T-bills 8.94 % Deposit 24.50 % Current account 13.98 % Liabilities -0.25 % Receivables 0.01 % **Total** 100,00 % Derivative products 0.00 % Net corrected leverage 99.97 % Assets with over 10% weight POLGB 2023/01/25 2,5% (Lengyel Állam) POLGB 2022/09/23 5,75% (Lengyel Állam)



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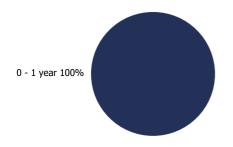




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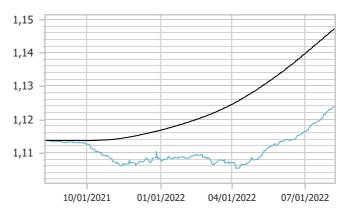
NET YIELD PERFORMANCE OF THE SERIES			
Interval	Yield of note	Benchmark yield	
From start	1.20 %	1.65 %	
2021	-0.81 %	0.26 %	
2020	0.14 %	0.42 %	
2019	0.78 %	1.18 %	
2018	0.98 %	1.45 %	
2017	1.12 %	1.47 %	
2016	0.99 %	1.44 %	
2015	1.12 %	1.53 %	
2014	2.25 %	2.23 %	
2013	3.10 %	2.71 %	

### Bonds by tenor:



## NET PERFORMANCE OF THE SERIES

net asset value per share, 08/09/2021 - 08/08/2022



Aegon Polish Money Market Fund I series

Benchmark

RISK INDICATORS FOR THE LAST 12 MONTHS	
Annualized standard deviation of the fund's weekly yields	0.63 %
Annualized standard deviation of the benchmark's weekly yields	0.34 %
WAM (Weighted Average Maturity)	0.23 years
WAL (Weighted Average Life)	0.23 years

TOP 10 POSITIONS			
Asset	Туре	Counterparty / issuer	Maturity
POLGB 2023/01/25 2,5%	interest-bearing	Lengyel Állam	01/25/2023
POLGB 2022/09/23 5,75%	interest-bearing	Lengyel Állam	09/23/2022
PLN Betét	Betét	Erste Bank Hun	08/12/2022
POLGB 2023/04/25 0%	zero coupon	Lengyel Állam	04/25/2023
PLN Betét	Betét	OTP Bank	08/31/2022
PLN Betét	Betét	OTP Bank	08/12/2022

CREDIT PROFILE			
Issuer	Rating*	Country	Weight
Országos Takarékpénztár és Kereskedelmi Bank Nyrt.	BBB	HU	13.67 %
ERSTE BANK AG	Α	AT	10.85 %
Lengyel Állam	Α	PL	61.81 %

<sup>\*:</sup> Average rating of the big three credit rating agencies (S&P, Moody's, Fitch)

#### Legal declaration

The recent document qualifies as Portfolio Report according to the Kbftv. requirements. It contains the following elements based on the last net asset value of the reporting month: presentation of the assets of the fund regarding asset type of portfolio investment and regarding other categories detailed in its investment policy, list of assets (issuers) representing more than 10% of the portfolio; net asset value of the fund, including the cumulated and the calculated value per unit share. Investors are kindly advised, that past performance of the fund does not guarantee future performance. The returns presented are to be considered without applicable taxes, distribution fees and commissions, fees related to account keeping and other costs in relation with holding an investment fund unit. Information presented in the Portfolio Report are for information purposes only, not intended to serve as investment advice, or any other offer. Investors are kindly advised to carefully read the Key Investors Document and Prospectus of the fund, in order to understand the risks of investing into the fund, and to be able to make an informed investor decision. The referred documents are available at the distribution locations and on the official website of Aegon Alapkezelő Zrt. | 1085 Budapest, Kálvin tér 12-13. | +36 1 477 4814 | alapkezelo@aegon.hu | www.aegonalapkezelo.hu