

This is a marketing communication

AeAM Dutch Mortgage Fund

Factsheet as of 30 April 2024

Fund objective

The Fund invests in Dutch mortgage receivables issued by Aegon Hypotheken B.V., which are secured by private Dutch homes. The Fund acquires mortgage receivables by subscribing to a vertical slice of Aegon Hypotheken B.V.'s eligible new mortgage production. In addition, cash may be held to facilitate entry and exit, for example. Cash can be invested in Dutch government bonds. The use of other techniques, instruments and/or structures requires prior approval of the Meeting of Participants.



Key facts

Fund launch	30 August 2013
Sector	Mortgages
Investor type	Institutional
Dividend	Yearly
Structure	Open End
Listed	No
ISIN	NL0010525531
SFDR classification	Article 8
Fund base currency	EUR
Total Fund size	8,621,626,597
Price¹	10.32
Participations	835,748,061
Gross leverage	98.70 %
Leverage commitment	-1.30 %

Costs²

Management fee	0.21 %
Service fee	0.02 %
Servicing fee	0.27 %
OCF	0.50 %

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	6.95
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Performance

Past performance does not predict future returns.

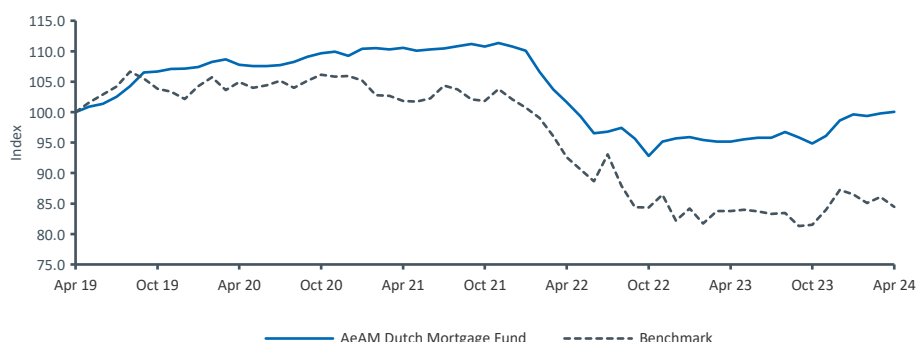
Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	0.27	0.43	1.45	-3.27	0.01	2.95
Fund Net return (%)	0.22	0.30	1.28	-3.75	-0.47	2.46
Benchmark (%)	-1.87	-2.33	-3.15	-6.05	-3.32	0.10
Tracking error ex post (%)	-	-	-	7.52	6.50	5.46
Information ratio	-	-	-	0.33	0.45	0.43

Benchmark

JP Morgan Government Bond Index Traded Netherlands

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.aegonam.com

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

Discrete annual performance

Past performance does not predict future returns.

12 months to	Apr 24	Apr 23	Apr 22	Apr 21	Apr 20	Apr 19	Apr 18	Apr 17	Apr 16	Apr 15
Fund Gross return (%)	5.17	-6.38	-8.06	2.61	7.75	3.22	2.33	5.21	3.49	14.37
Fund Net return (%)	4.64	-6.85	-8.51	2.12	7.23	2.72	1.84	4.70	3.00	13.83
Benchmark (%)	0.84	-9.54	-9.08	-2.92	4.91	4.31	-0.51	0.78	0.81	10.25
Tracking error ex post (%)	4.57	11.81	4.37	3.66	5.75	3.06	3.08	6.22	4.72	4.77
Information ratio	0.82	0.25	0.14	1.42	0.38	-0.50	0.77	0.63	0.46	0.68

Sector allocation (%)

Financials 98,7
Cash 1,3

Asset allocation (%)

Fixed Income Loans 98,7
Cash 1,3

Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

Country allocation (%)

Netherlands 98,7
Cash 1,3

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 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. The principal risk of this product is the loss of capital. Please note that the investments underlying this particular fund are illiquid and investors should consider fully the consequences of investing in illiquid assets.

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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The subject fund of this marketing is a Netherlands domiciled Alternative Investment Fund. The marketing and offer of the fund is restricted to professional investors only. Aegon Investment Management BV is the Alternative Investment Fund Manager.

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